

**State of Illinois**  
**State Universities Retirement System**  
Compliance Examination  
For the Year Ended June 30, 2016  
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, 2016**

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Compliance Examination  
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# State Universities Retirement System of the State of Illinois

For the Year Ended June 30, 2016

## ***System Officials***

Executive Director	Mr. W. Bryan Lewis (7/1/15 – 7/5/16) Mr. Martin Noven (11/2/16 – present)
Interim Executive Director	Mr. William Mabe (7/1/16 – 11/14/16)
Chief Financial Officer	Ms. Phyllis Walker
Chief Investment Officer	Mr. Daniel Allen (7/1/15 – 7/29/16)
Interim Chief Investment Officer	Mr. Doug Wesley (8/1/16 – present)
General Counsel	Ms. Bianca Green
Director of Internal Audit	Mr. Steven Hayward
Chairperson	Mr. Tom Cross
Vice Chairman	Mr. Dorinda Miller
Treasurer	Mr. John Engstrom
Board of Trustees	Mr. Aaron Ammons Mr. Dennis Cullen Mr. Fred Giertz Mr. Paul Johnson, Jr. Mr. Francis Idehen, Jr. Mr. Steven Rock Mr. Antonio Vasquez

## ***Office Location***

1901 Fox Drive  
Champaign, Illinois 61820

March 3, 2017

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 of Illinois (System). We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of the System's compliance with the following assertions during the year ended June 30, 2016. Based on this evaluation, we assert that during the year ended June 30, 2016 the System has materially complied with the assertions below.

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which 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. The 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.

Yours very truly,

State Universities Retirement System of Illinois

**SIGNED ORIGINAL ON FILE**

Martin Noven, Executive Director

**SIGNED ORIGINAL ON FILE**

Phyllis L. Walker, Chief Financial Officer

**SIGNED ORIGINAL ON FILE**

Douglas C. Wesley, Interim Chief  
Investment Officer

**SIGNED ORIGINAL ON FILE**

Bianca T. Green, General Counsel

# **Compliance Report**

**State Universities Retirement System  
of the State of Illinois  
Compliance Report Summary  
For the Year Ended June 30, 2016**

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**

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

**Schedule of Findings**

<b>Item No.</b>	<b>Page</b>	<b>Description</b>	<b>Finding Type</b>
<b>Findings (State Compliance)</b>			
2016-001	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, 2016**

**Schedule of Findings**

Item No.	Page	Description	Finding Type
<b>Prior Findings Not Repeated</b>			
A	14	Controls over Census Data	
B	14	Payroll	

***Exit Conference***

The findings and recommendations appearing in this report were discussed with System personnel at an exit conference on February 7, 2017. Attending were:

Representing State Universities Retirement System

Executive Director	Mr. Martin Noven
Chief Financial Officer	Ms. Phyllis Walker
Interim Chief Investment Officer	Mr. Doug Wesley
General Counsel	Ms. Bianca Green
Director of Internal Audit	Mr. Steven Hayward
Trustee	Mr. John Engstrom
Chief Operations Officer	Mr. Andrew Matthews
Director of Operations	Mr. Chris Hansen
Manager of Technical Support	Ms. Cindy Gones
Internal Audit Manager	Mr. Douglas Taylor
Internal Audit	Ms. May Springfield

Representing BKD, LLP

Managing Director	Ms. Heather M. Powell, CPA
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Representing the Office of the Auditor General

Audit Manager	Mr. Thomas L. Kizziah, CPA
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The responses to the recommendations were provided by Mr. Steve Hayward, Director of Internal Audit, in an e-mail dated March 2, 2017.



**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, 2016. The management of the System is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System's compliance based on our examination.

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

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

In our opinion, the System complied, in all material respects, with the compliance requirements listed in the first paragraph of this report during the year ended June 30, 2016. 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 2016-001.

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

#### Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited the financial statements of the System as of and for the year ended June 30, 2016 (not presented herein), and have issued our report thereon dated December 12, 2016 which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the financial statements that collectively comprise the System's basic financial statements. We have not performed any procedures with respect to the audited financial statements subsequent to December 12, 2016. The accompanying supplementary information for the year ended June 30, 2016 in Schedules 1 through 24 and the Investment Listing (Schedule 25), 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, 2016 in Schedules 1 through 24 and the Investment Listing (Schedule 25), 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, 2016 in Schedules 1 through 24 and the Investment Listing (Schedule 25), is fairly stated in all material respects in relation to the basic financial statements as a whole for the year ended June 30, 2016.

The System's 2015 basic financial statements as of and for the year ended June 30, 2015 were previously audited by other auditors whose report dated December 21, 2015, expressed an unmodified opinion on those statements. The accompanying supplementary information for the year ended June 30, 2015 in Schedules 1 through 25 is the responsibility of management and was derived from and relates directly to underlying accounting and other records used to prepare the June 30, 2015 basic financial statements. The accompanying supplementary information for the years ended June 30, 2015 in Schedules 1 through 25 has been subjected to the auditing procedures applied in the audits of the June 30, 2015 basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare those basic financial statements or to those basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In the other auditor's opinion, the accompanying supplementary information for the year ended June 30, 2015 in Schedules 1 through 25 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.

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

**SIGNED ORIGINAL ON FILE**

Decatur, Illinois  
March 3, 2017

**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***

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, 2016, 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 12, 2016.

**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 12, 2016

# State Universities Retirement System of the State of Illinois

## Current Findings – State Compliance

June 30, 2016

### 2016-001. 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 four of nine (44%) investment manager disclosures returned to the System where the investment manager did not properly disclose the number of contracts with minority, female and disabled person owned businesses and the number of contracts with other than those businesses owned by minority, female or disabled persons.

The Illinois Pension Code Section 40 ILC 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 female, 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 female 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 female owned business or (iii) a business owned by a person with a disability, if more than 50% of services performed pursuant to the contract are performed by (i) a minority person, (ii) a female, 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, 2016

### 2016-001. 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. 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 for the following reasons: Investments staff is aware of this mandate and already has a formal process in place that asks prospective service providers to disclose this information. The Request for Proposal (RFP) form used by SURS requests the prospective bidder to provide each data element required by this law. Since the effective date of this law, all prospective managers have submitted a disclosure as required by 40 ILCS 5/1-113.21(a). However, 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. SURS is required by law to operate under the broad financial and fiduciary standards set forth in 40 ILCS 5/1-109. SURS interprets 40 ILCS 5/1-113.21(a) as a requirement 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 RFP 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.

In addition, 40 ILCS 5/1-113.21(a) does not require investment managers to create information they do not already possess. If they respond to the RFP by indicating that they do not track the requested information or do not have access to it, they are still making a disclosure as required by the statute even if they do not have specific numbers to include in their response to the RFP. Although their inability to provide the requested information is considered as part of the overall selection process, it should not be deemed to be non-compliance with the statutory disclosure requirements.



# State Universities Retirement System of the State of Illinois

## Current Findings – State Compliance

June 30, 2016

### 2016-001. Finding – Noncompliance with the Illinois Pension Code (Continued)

The statutes not previously referenced herein specifically provide as follows:

40 ILCS 5/1-109 Duties of Fiduciaries. A fiduciary with respect to a retirement system or pension fund established under this Code shall discharge his or her duties with respect to the retirement system or pension fund solely in the interest of the participants and beneficiaries and:

- (a) For the exclusive purpose of:
  - 1. Providing benefits to participants and their beneficiaries; and
  - 2. Defraying reasonable expenses of administering the retirement system or pension fund;
- (b) With the care, skill, prudence and diligence under the circumstances then prevailing that a prudent man acting in a like capacity and familiar with such matters would use in the conduct of an enterprise of a like character with like aims;
- (c) By diversifying the investments of the retirement system or pension fund so as to minimize the risk of large losses, unless under the circumstances it is clearly prudent not to do so; and
- (d) In accordance with the provisions of the Article of the Pension Code governing the retirement system or pension fund.

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.

**State Universities Retirement System  
of the State of Illinois**  
**Prior Findings Not Repeated**  
**June 30, 2016**

**A. Finding – Controls over Census Data**

The State Universities Retirement System (System) had weaknesses in controls over creditable earnings and member census data reported by its employers. (Finding Code No. 2015-001, 2014-001)

Status: Implemented

During the current audit, the System implemented controls and procedures surrounding the testing of creditable earnings and member census data.

**B. Finding – Payroll**

The State Universities Retirement System (System) failed to identify an error within payroll processing during the fiscal year ended June 30, 2015. (Finding Code No. 2015-002)

Status: Implemented

During the current audit, there were no errors noted in our sample of payroll tested.

**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, 2016**

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
  - Analysis of Revenues and Expenses
  - Schedule of Administrative Expenses
  - Analysis of Administrative Expenses
  - Schedule of Changes in Property and Equipment
  - Schedule of Investment Portfolio
  - Schedule of Investment Expenses
  - Selected Account Balances
  - Schedule of Accounts Receivable
  - Rate of Return
  - Revenues and Expenses
  - Employer Contributions
  - Retirement Benefits
  - Survivors' Benefits
  - Disability Benefits
  - Disability Retirement Allowance Benefits
  - Investment Income
  - Benefit Costs
  - Member Contributions
  - Self-Managed Plan Investments
  - Future Funding and Benefit Calculations
  - Schedule of Changes in Reserves
  - Schedule of Contributions/Deductions and Effect on Investments
  
- Analysis of Operations (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)
  - 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, 2016**

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 2016**  
**For the Years Ended June 30, 2016 and 2015**

	Appropriations 2016	Expenditures 2016	Appropriations 2015	Expenditures 2015
<b>Appropriations made to the State Universities Retirement System from the State General Revenue Fund (0001):</b>				
40 ILCS 15/1.1(b) continuing appropriation Public Act # 98-680	\$1,411,480,000	\$1,411,480,000	\$1,347,200,000	\$ 1,347,200,000
<b>Appropriations made to the State Universities Retirement System from the State General Revenue Fund (0001) for FY16: and from the State Education Assistance Fund (0007) for FY15:</b>				
40 ILCS 15/1.4 continuing appropriation Public Act # 98-680	4,624,625	4,624,625	4,459,547	4,459,547 *
<b>State Universities Retirement System from the State Pension Fund (0054):</b>				
Public Act # 99-0008 Public Act # 98-680	<u>190,000,000</u>	<u>190,000,000</u>	<u>197,000,000</u>	<u>197,000,000</u>
<b>Total appropriations</b>	<u>\$1,606,104,625</u>	<u>\$1,606,104,625</u>	<u>\$1,548,659,547</u>	<u>\$ 1,548,659,547</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, 2016 and 2015**

	2016	2015	2016 from 2015	
			Amount	Percent
<b>Revenues</b>				
Contributions:				
Members	\$ 355,341,100	\$ 340,010,444	\$ 15,330,656	4.5%
Federal, trust fund, other State of Illinois:	46,184,587	46,658,889	(474,302)	(1.0)
General Revenue Fund	1,411,480,000	1,347,200,000	64,280,000	4.8
Pension Fund	<u>190,000,000</u>	<u>197,000,000</u>	<u>(7,000,000)</u>	<u>(3.6)</u>
	<u>2,003,005,687</u>	<u>1,930,869,333</u>	<u>72,136,354</u>	<u>3.7</u>
Investment income:				
Interest	113,996,822	111,077,945	2,918,877	2.6
Dividends	220,725,192	218,278,974	2,446,218	1.1
Net appreciation (depreciation) in fair value of investments	(256,708,352)	315,741,290	(572,449,642)	181.3
Securities lending	<u>4,215,195</u>	<u>4,690,554</u>	<u>(475,359)</u>	<u>(10.1)</u>
	<u>82,228,857</u>	<u>649,788,763</u>	<u>(567,559,906)</u>	<u>(87.3)</u>
Less investment expense				
Asset management expense	61,614,201	55,705,026	5,909,175	10.6
Securities lending expense	<u>379,368</u>	<u>422,320</u>	<u>(42,952)</u>	<u>(10.2)</u>
Net investment income	<u>20,235,288</u>	<u>593,661,417</u>	<u>(573,426,129)</u>	<u>96.6</u>
Total	<u>2,023,240,975</u>	<u>2,524,530,750</u>	<u>(501,289,775)</u>	<u>(19.9)</u>
<b>Expenses</b>				
Benefits:				
Retirement	2,094,061,671	1,981,996,135	112,065,536	5.7
Portable Lump Sum Refund – ER match	13,143,652	12,864,432	279,220	2.2
Disability and DRA	22,380,944	21,819,419	561,525	2.6
Survivors	142,449,545	133,803,593	8,645,952	6.5
Death	4,015,826	4,880,349	(864,523)	(17.7)
Reversionary	2,985,048	2,730,367	254,681	9.3
Beneficiary	<u>2,733,009</u>	<u>2,749,305</u>	<u>(16,296)</u>	<u>(0.6)</u>
	<u>2,281,769,695</u>	<u>2,160,843,600</u>	<u>120,926,095</u>	<u>(5.6)</u>
Refunds	111,646,866	108,644,121	3,002,745	2.8
Administrative expenses	<u>15,210,543</u>	<u>14,535,656</u>	<u>674,887</u>	<u>4.6</u>
Total	<u>2,408,627,104</u>	<u>2,284,023,377</u>	<u>124,603,727</u>	<u>5.5</u>
<b>Excess (Deficiency) of Revenues over (under) Expenses</b>	<u>\$ (385,386,129)</u>	<u>\$ 240,507,373</u>	<u>(625,893,502)</u>	<u>\$ (260.2)%</u>

Note: See analysis on page 19.



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

**Analysis of Revenues and Expenses  
For the Year Ended June 30, 2016**

**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:

**Net appreciation in fair value of investments:**

This category of investment income decreased by \$0.6 billion or 181.3%, broken out as follows: loss on DB plan equity securities of approximately \$0.5 billion, loss on DB plan fixed income securities of more than \$0.1 billion; loss on DB plan real estate holdings of \$0.004 billion, and the SMP investment income in excess of \$3 million. The DB plan variances reflect the overall decrease in investment return from 2.9% in FY 15 to 0.2% in FY 16.

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Administrative Expenses**  
**For the Years Ended June 30, 2016 and 2015**

	2016	2015	Variance	
			Amount	Percent
<b>Defined Benefit Plan</b>				
Personnel Services:				
Salary and wages	\$ 7,844,176	\$ 7,510,708	\$ 333,468	4.4%
Retirement contributions	964,392	863,175	101,217	11.7
Insurance and payroll taxes	<u>2,595,773</u>	<u>2,298,988</u>	<u>296,785</u>	<u>12.9</u>
	<u>11,404,341</u>	<u>10,672,871</u>	<u>731,470</u>	<u>6.9</u>
Professional Services:				
Computer services	644,045	600,079	43,966	7.3
Medical consultation	3,046	7,054	(4,008)	(56.8)
Technical and actuarial	624,517	591,630	32,887	5.6
Legal services	<u>156,854</u>	<u>261,198</u>	<u>(104,344)</u>	<u>(39.9)</u>
	<u>1,428,462</u>	<u>1,459,961</u>	<u>(31,499)</u>	<u>(2.2)</u>
Communications:				
Postage	283,046	376,696	(93,650)	(24.9)
Printing and copying	62,132	61,237	895	1.5
Telephone	<u>106,204</u>	<u>100,915</u>	<u>5,289</u>	<u>5.2</u>
	<u>451,382</u>	<u>538,848</u>	<u>(87,466)</u>	<u>(16.2)</u>
Other Services:				
Equipment repairs, rental and maintenance	74,047	82,637	(8,590)	(10.4)
Building operations and maintenance	260,197	253,723	6,474	2.6
Surety bonds and insurance	251,435	261,744	(10,309)	(3.9)
Memberships and subscriptions	51,347	51,333	14	0.0
Transportation and travel	171,805	119,362	52,443	43.9
Education	24,670	35,936	(11,266)	(31.4)
EDP supplies and equipment	71,457	86,220	(14,763)	(17.1)
Office supplies	<u>47,462</u>	<u>53,038</u>	<u>(5,576)</u>	<u>(10.5)</u>
	<u>952,420</u>	<u>943,993</u>	<u>8,427</u>	<u>0.9</u>
Depreciation and amortization	<u>494,767</u>	<u>453,600</u>	<u>41,167</u>	<u>9.1</u>
Total administrative expense- defined benefit plan	<u>14,731,372</u>	<u>14,069,273</u>	<u>662,099</u>	<u>4.7%</u>

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Administrative Expenses (Continued)**  
**For the Years Ended June 30, 2016 and 2015**

	2016	2015	Variance	
			Amount	Percent
<b>Self-Managed Plan</b>				
Salary and wages	\$ 288,652	\$ 282,496	\$ 6,156	2.2%
Retirement contributions	96,258	83,786	12,472	14.9
Insurance and payroll taxes	39,853	36,466	3,387	9.3
Technical and actuarial	43,500	54,375	(10,875)	(20.0)
Postage	6,322	5,638	684	12.1
Membership and subscriptions	600	600	—	0.0
Transportation and travel	2,837	1,354	1,483	109.5
Printing and copying	<u>1,149</u>	<u>1,668</u>	<u>(519)</u>	<u>(31.1)</u>
Total administrative expense- self-managed plan	<u>479,171</u>	<u>466,383</u>	<u>12,788</u>	<u>2.7</u>
<b>Total Administrative Expenses</b>	<u>\$ 15,210,543</u>	<u>\$ 14,535,656</u>	<u>\$ 674,887</u>	<u>\$ 4.6%</u>

Note: See analysis on page 20.

# State Universities Retirement System of the State of Illinois

## Analysis of Administrative Expenses For the Years Ended June 30, 2016 and 2014

### Analysis of Administrative Expense (Schedule 4)

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 \$15.2 million are 0.6 percent of the total expenses of \$2.4 billion for FY 2016. Fluctuations greater than \$50,000 and 20 percent were analyzed as follows:

#### **Legal Services**

Legal Services decreased by \$104.3 thousand or 39.9 percent from FY 2015 to FY 2016. This decrease was due to lower than anticipated litigation and fiduciary counsel expenses.

#### **Postage**

Postage expenses decreased by approximately \$93.7 thousand or 24.9 percent between FY 2015 and FY 2016. Fewer mailings for insurance premium notifications in FY 2016 resulted in lower the expenses.

#### **Transportation and Travel**

Transportation and Travel increased by \$52.4 thousand or 43.9 percent from FY 2015 to FY 2016. This increase was due to higher registration fees, conference expenses and travel expenses.

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Changes in Property and Equipment  
For the Year Ended June 30, 2016**

	Balance at June 30, 2015	Additions	Deletions	Balance at June 30, 2016
<b>Assets</b>				
Land	\$ 531,834	\$ —	\$ —	\$ 531,834
Building	7,626,603	24,331	—	7,650,934
Information system equipment and software	15,810,928	479,262	18,868	16,271,322
Furniture and fixtures	<u>826,878</u>	<u>71,303</u>	<u>3,105</u>	<u>895,076</u>
Total capital assets	<u>24,796,243</u>	<u>574,896</u>	<u>21,973</u>	<u>25,349,166</u>
<b>Allowance for Depreciation</b>				
Building	3,108,426	231,427	—	3,339,853
Information system equipment and software	14,753,077	236,335	—	14,989,412
Furniture and fixtures	<u>765,717</u>	<u>5,031</u>	<u>—</u>	<u>770,748</u>
Total allowance for depreciation	<u>18,627,220</u>	<u>472,793</u>	<u>—</u>	<u>19,100,013</u>
<b>Net Capital Assets</b>	<u>\$ 6,169,023</u>	<u>\$ 102,103</u>	<u>\$ 21,973</u>	<u>\$ 6,249,153</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, 2016 and 2015

	2016			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
<b>Equities</b>				
Common stocks				
U.S. equities	\$ 6,348,235,526	42.6%	\$ 7,507,214,528	41.1%
Non-U.S. equities	2,265,706,929	15.2	2,437,851,000	13.4
Commingled funds	69,369,549	0.5	101,960,496	0.6
Preferred stock	<u>1,100,140</u>	<u>0.0</u>	<u>1,116,610</u>	<u>0.0</u>
Total equities	<u>8,684,412,144</u>	<u>58.3</u>	<u>10,048,142,634</u>	<u>55.1</u>
<b>Fixed Income</b>				
Government obligations				
Government agencies	96,909,909	0.6	98,191,589	0.5
U.S. government	1,531,894,447	10.3	1,598,296,000	8.8
Corporate obligations	536,036,364	3.6	548,138,834	3.0
Miscellaneous				
Asset backed	220,859,081	1.5	245,534,276	1.3
Short-term investments*	(28,555,581)	(0.2)	(47,065,173)	(0.3)
Commingled funds	659,452,877	4.4	693,481,236	3.8
Mortgage backed	983,552,088	6.6	996,809,241	5.5
Municipal bonds	21,959,409	0.1	23,864,118	0.1
Non-U.S. bonds	491,971,717	3.3	481,611,625	2.6
Forwards	—	0.0	—	0.0
Options	(563,938)	0.0	(152,280)	0.0
Swaps	<u>1,841,125</u>	<u>0.0</u>	<u>2,381,445</u>	<u>0.0</u>
Total fixed income	<u>4,515,357,498</u>	<u>30.2</u>	<u>4,641,090,911</u>	<u>25.3</u>
<b>Cash and Cash Equivalents*</b>	48,858,991	0.3	48,858,991	0.3
<b>Real Estate</b>	862,888,291	5.8	988,848,965	5.4
<b>Hedge Funds</b>	470,000,000	3.2	465,965,108	2.6
<b>Commodities</b>	332,500,000	2.2	338,887,815	1.9
<b>Self-Managed Plan Funds</b>	<u>—</u>	<u>0.0</u>	<u>1,723,653,945</u>	<u>9.4</u>
<b>Total Investments</b>	<u>\$14,914,016,924</u>	<u>\$ 100.0%</u>	<u>\$18,255,448,369</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 reports in Cash instead of in Investments.

## Schedule 7

2015			
Cost		Fair Value	
Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
\$ 6,717,626,021	46.9%	\$ 8,663,840,083	47.0%
2,171,841,817	15.2	2,534,672,210	13.7
64,869,549	0.5	107,896,230	0.6
<u>1,100,139</u>	<u>0.0</u>	<u>1,114,577</u>	<u>0.0</u>
<u>8,955,437,526</u>	<u>62.6</u>	<u>11,307,523,100</u>	<u>61.3</u>
58,987,436	0.4	58,826,055	0.3
1,483,124,445	10.4	1,480,584,702	8.1
663,019,169	4.6	662,864,709	3.6
226,918,674	1.6	249,909,005	1.4
23,101,245	0.1	35,502,214	0.2
604,011,124	4.2	619,921,544	3.4
739,761,521	5.2	769,383,299	4.2
23,790,075	0.1	24,573,738	0.1
713,400,321	5.0	662,224,642	3.6
—	0.0	—	0.0
(2,522,449)	(0.0)	(2,462,195)	(0.0)
<u>35,375,436</u>	<u>0.2</u>	<u>29,533,047</u>	<u>0.1</u>
<u>4,568,966,997</u>	<u>31.8</u>	<u>4,590,860,760</u>	<u>25.0</u>
—	0.0	—	0.0
797,803,376	5.6	874,605,560	4.7
—	0.0	—	0.0
—	0.0	—	0.0
<u>—</u>	<u>0.0</u>	<u>1,654,146,781</u>	<u>9.0</u>
<u>\$14,322,207,899</u>	<u>100.0%</u>	<u>\$18,427,136,201</u>	<u>100.0%</u>

# State Universities Retirement System of the State of Illinois

## Schedule of Investment Expenses

For the Years Ended June 30, 2016 and 2015

	2016	2015
<b>Investment Manager</b>		
Adams Street Partners	\$ 5,654,084	\$ 5,411,981
Alinda Capital Partners	460,621	436,645
Ativo Capital Management	575,993	462,953
BlackRock Institutional Trust Company	5,159,960	4,343,951
BlueBay Asset Management	1,096,404	—
Blue Vista Capital management	652,260	—
Brookfield Asset Management	239,674	—
Calamos Advisors	451,863	1,485,743
CastleArk Management	739,389	735,102
CBRE Clarion Real Estate Securities	1,327,866	1,304,166
Channing Capital Management	687,265	617,624
Chicago Equity Partners	555,785	542,656
Colchester Global Investors Limited	519,059	46,211
Courtland Partners (fka Mesirow Financial Inv Mgt)	299,063	330,000
Crow Holdings	687,636	—
Dune Capital Management	1,182,528	1,329,571
EARNEST Partners	650,260	235,826
Fairview Capital Partners	99,010	47,660
Fidelity Institutional Asset Management (fka Pyramis Global Advisors)	2,010,621	1,941,611
Franklin Templeton Real Estate Advisors	521,434	584,117
Garcia Hamilton & Associates	193,232	167,735
GlobeFlex Capital, L.P.	2,037,846	1,664,329
Heitman	1,323,380	708,408
Herndon Capital Management	163,339	540,159
Holland Capital Management	284,440	283,042
Invesco	100,868	—
Jacobs Levy Equity Management	838,577	1,215,702
JPMorgan Chase Bank, N.A.	756,680	809,725
KKR Prisma	591,406	—
LM Capital Group	271,180	265,496
Lombardia Capital Partners	217,590	234,727
Longfellow Investment Management	80,915	81,182
Macquarie Capital	940,140	915,323
Martin Currie, Inc.	—	271,298
Mesirow Financial Investment Management (fka Fiduciary Mgt Assoc)	648,924	330,000
Mondrian Investment Partners	833,359	794,346
Muller and Monroe Asset Management	181,094	209,359
Neuberger Berman	487,342	482,512
New Century Advisors	220,270	220,801
Northern Trust Asset Management	162,249	193,371
Pacific Alternative Asset Management Company	489,348	—



## State Universities Retirement System of the State of Illinois

### Schedule of Investment Expenses

For the Years Ended June 30, 2016 and 2015

	2016	2015
<b>Investment Manager (Continued)</b>		
Pacific Investment Management Company	\$ 2,979,841	\$ 4,296,984
Pantheon Ventures	3,599,430	3,412,840
Parametric Clifton	466,528	337,529
Piedmont Investment Advisors	670,728	653,582
Progress Investment Management Company	3,196,256	3,254,317
Prudential Fixed Income	617,763	—
Pugh Capital Management	241,732	238,191
RhumbLine Advisers	129,167	146,460
RREEF	50,158	185,417
Smith Graham & Company	168,572	164,916
State Street Global Advisors	61,539	60,658
Strategic Global Advisors	777,370	607,576
T. Rowe Price	2,603,458	2,662,443
Taplin, Canida & Habacht	119,285	206,968
TCW Metropolitan West Asset Management	863,161	780,615
UBS Realty Investors	3,986,336	2,888,434
Wellington Management Company	<u>2,854,681</u>	<u>2,636,159</u>
	<u>57,778,959</u>	<u>52,069,887</u>
<b>Master Trustee &amp; Custodian</b>		
The Northern Trust Company	1,552,485	1,518,211
<b>Investment Consultant, Measurement &amp; Counsel</b>		
Chapman and Cutler LLP	—	77,917
Jakson Walker LLP	115,512	82,080
Mayer, Brown, Rowe & Maw	44,839	75,917
NEPC, LLC	566,500	443,125
Proskauer	<u>61,074</u>	<u>66,611</u>
	<u>787,925</u>	<u>745,650</u>
<b>Investment Administrative Expenses</b>		
Personnel	1,250,373	1,109,363
Resources and travel	163,186	182,989
Performance measurement and database	<u>81,273</u>	<u>78,926</u>
	<u>1,494,832</u>	<u>1,371,278</u>
Total Investment Expenses	\$ <u>61,614,201</u>	\$ <u>55,705,026</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, 2016 and 2015

	Defined Benefit	Self-Managed	Totals	
	Plan	Plan	2016	2015
<b>Assets</b>				
Cash and short-term investments	\$ 731,633,307	\$ —	731,633,307	\$ 749,161,649
Receivables				
Members	8,634,589	3,267,042	11,901,631	14,124,665
State of Illinois	229,869,588	1,910,439	231,780,027	183,687,997
Federal, trust funds, and other	1,655,088	(184,537)	1,470,551	1,815,690
Pending investment sales	433,893,516	—	433,893,516	422,748,331
Interest and dividends	<u>42,366,778</u>	<u>—</u>	<u>42,366,778</u>	<u>42,333,100</u>
Total receivables	<u>716,419,559</u>	<u>4,992,944</u>	<u>721,412,503</u>	<u>664,709,783</u>
Prepaid expenses	<u>133,157</u>	<u>—</u>	<u>133,157</u>	<u>158,059</u>
Investments, at fair value				
Equity investments	8,953,569,340	65,509,892	9,019,079,231	11,307,523,098
Fixed income investments	4,660,679,286	29,270,615	4,689,949,900	4,590,860,760
Real estate investments	987,031,542	1,817,422	988,848,965	874,605,561
Alternative investments	1,833,655,377	260,950	1,833,916,328	—
Mutual fund and variable annuities	<u>—</u>	<u>1,723,653,945</u>	<u>1,723,653,945</u>	<u>1,654,146,781</u>
Total investments	<u>16,434,935,545</u>	<u>1,820,512,824</u>	<u>18,255,448,369</u>	<u>18,427,136,200</u>
Securities lending collateral	<u>602,404,484</u>	<u>—</u>	<u>602,404,484</u>	<u>752,561,440</u>
Capital assets, at cost, net of accumulated depreciation of \$19,100,014 and \$18,627,220, respectively	<u>6,249,153</u>	<u>—</u>	<u>6,249,153</u>	<u>6,169,023</u>
Total assets	<u>18,491,775,205</u>	<u>1,825,505,768</u>	<u>20,317,280,973</u>	<u>20,599,896,154</u>
<b>Liabilities</b>				
Benefits payable	9,645,900	—	9,645,900	8,689,007
Refunds payable	6,459,653	—	6,459,653	4,639,366
Securities lending collateral	602,089,896	—	602,089,896	752,410,673
Payable to brokers for unsettled trades	853,366,668	—	853,366,668	600,790,779
Administrative expenses payable	<u>14,583,115</u>	<u>—</u>	<u>14,583,115</u>	<u>16,844,459</u>
Total liabilities	<u>1,486,145,232</u>	<u>—</u>	<u>1,486,145,232</u>	<u>1,383,374,284</u>
<b>Net Position Held in Trust for Pension Benefits</b>				
	<u>\$17,005,629,973</u>	<u>\$ 1,825,505,768</u>	<u>\$18,831,135,741</u>	<u>\$19,216,521,870</u>

## State Universities Retirement System of the State of Illinois

### Schedule of Accounts Receivable

For the Years Ended June 30, 2016 and 2014

	2016	2015
Employees:		
Salary deductions (1)	\$ 9,816,190	\$ 12,010,757
Overpaid benefits (2)	<u>2,085,441</u>	<u>2,113,908</u>
Total employees receivables	<u>11,901,631</u>	<u>14,124,665</u>
Employers:		
State appropriation receivable (3)	231,780,027	183,687,997
Federal, trust funds, and other (4)	1,158,786	1,503,147
SMP forfeiture receivable (5)	<u>311,765</u>	<u>312,543</u>
	<u>233,250,578</u>	<u>185,503,687</u>
Total	<u>\$ 245,152,209</u>	<u>\$ 199,628,352</u>

- (1) Salary deductions receivable decreased by approximately \$ 2.2 million or 18.3% from fiscal year 2015. These salary deductions are remitted by the employers after each pay period. Most employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.
- (2) Overpaid benefits receivable represent benefits which have been overpaid to a member and are due back to the System. The majority of this receivable relates to disability payments made to members who later received worker's compensation benefits. Thus, some of the disability benefits received from the System must be repaid. The System records the receivable as soon as they are notified by the employer of the worker's compensation payment. If the member does not repay the overpayment prior to retirement or withdrawing from the System, the refund or retirement annuity is reduced by the amount of the overpayment plus interest. Because of this, an aging of the accounts receivable is not available and an allowance for doubtful accounts is not necessary. All other receivable amounts are expected to be collected within one year or less.
- (3) The full amount of state appropriation payments due for FY 2016 were received by the end of August 2016.
- (4) The contributions related to federal, trust and other funds are remitted by the employers with the same procedures used for remittance of the employee contributions. In addition, the timing in which the SMP contributions are remitted on to the providers can result in temporary receivables which vary from year to year based on the status of the transfers at year end.
- (5) This receivable represents member account forfeitures of the employer matching funds due back to the System from the SMP providers. These forfeitures are the employer contributions for members who were not vested at the time of termination. Each 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.

# **State Universities Retirement System of the State of Illinois**

**For the Years Ended June 30, 2016 and 2014**

## ***Rate of Return***

***Schedule 11***

Performance of the System's investment portfolio resulted in a market rate of return, net of investment management fees, of 0.2 percent and 2.9 percent for fiscal years 2016 and 2015, respectively.

## ***Revenues and Expenses***

***Schedule 12***

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

Approximately 99.0 percent of the total expenses for fiscal years 2016 and 2015 are related to benefits and refunds to members. Benefits include retirement, disability, and survivors payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the SURS Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2016.

## ***Employer Contributions***

***Schedule 13***

Contributions received from federal grants, trust funds, and other such sources were approximately \$46.7 million and \$46.2 million for the periods ending June 30, 2015 and 2016, 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.

## ***Retirement Benefits***

***Schedule 14***

Benefits have increased from approximately \$1.98 billion to approximately \$2.09 billion for the periods ended June 30, 2015 and 2016, respectively, for an increase of approximately \$112.1 million or 5.7 percent. Of this total, 3.8 percent is due to an increase in the number of defined benefit plan recipients from 51,631 to 53,596, and 1.1 percent is due to an increase in the average benefit payment.

# **State Universities Retirement System of the State of Illinois**

**For the Years Ended June 30, 2016 and 2015**

## ***Survivors' Benefits***

***Schedule 15***

Benefits have increased from approximately \$133.8 million to \$142.5 million for the periods ending June 30, 2015 and 2016, respectively. This increase of \$8.6 million or 6.5 percent is due to a 1.7 percent increase in the number of recipients, and an increase in the average monthly benefit of 4.8 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***

***Schedule 16***

Benefits increased from \$16.0 million to \$16.4 million for the periods ending June 30, 2015 and 2016, respectively. This increase of approximately \$0.4 million or 2.4 percent represents an increase of 2.2 percent in the in the number of recipients and a 0.2 percent increase in average benefits paid, which are dependent upon the level of earnings of the disabled member.

## ***Disability Retirement Allowance Benefits***

***Schedule 17***

Benefits increased from approximately \$3.9 million to \$4.0 million for the periods ended June 30, 2015 and 2016, respectively. This increase of \$110 thousand or 2.7 percent is due to an increase of approximately 1.8 percent in the number of recipients and an increase of approximately 0.8 percent in the average monthly benefit, from \$831 to \$838.

## ***Investment Income***

***Schedule 18***

Net investment income decreased from approximately \$649.8 million in fiscal year 2015 to \$82.2 million in fiscal year 2016. The DB plan investment returns for these years were 2.9 percent and 0.2 percent, respectively. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation as of June 30, 2016 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 2016 CAFR.

# State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2016 and 2015

**Benefit Costs**

**Schedule 19**

The System's costs to recipients include retirement, disability, survivors, and death benefits. The following is the benefit cost per monthly annuity recipient for the years ended June 30, 2016 and 2015.

**Average Monthly Benefit Cost per Recipient-Defined Benefit Plan**

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2016	53,596	\$ 2,055.8	\$ 3,196.45
2015	51,631	1,958.5	3,161.05
<u>Survivors</u>			
2016	8,481	\$ 142.5	\$ 1,400.19
2015	8,342	133.8	1,336.61
<u>Disabilities</u>			
2016	671	\$ 16.4	\$ 2,036.76
2015	656	16.0	2,032.52
<u>Disability Retirement Allowance</u>			
2016	398	\$ 4.0	\$ 837.52
2015	391	3.9	831.20

# State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2016 and 2015

## **Member Contributions**

## **Schedule 20**

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, 2016 and 2015 are as follows:

	<b>2016</b>	<b>2015</b>
Current Members – Defined Benefit Plan		
Active members (currently contributing)	66,245	69,381
Inactive members (not currently contributing)	79,495	76,984
<b>Total Current Members – Defined Benefit Plan</b>	<b>145,740</b>	<b>146,365</b>
Current Members – Self-Managed Plan		
Active members (currently contributing)	11,880	11,928
Inactive members (not currently contributing)	9,041	8,476
<b>Total</b>	<b>20,921</b>	<b>20,404</b>

Member payrolls totaled approximately \$3.61 billion and \$3.51 billion for the fiscal years ended June 30, 2015 and 2016, respectively.

## **Self-Managed Plan Investments**

## **Schedule 21**

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, 2016, the SMP had investments of \$1,820,512,824. A detailed schedule (unaudited) of the investment options and balances at June 30, 2016, 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, 2016 and 2015**

## ***Future Funding and Benefit Calculations***

## ***Schedule 22***

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides 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 43.3 percent to approximately 90 percent by fiscal year 2045.



## State Universities Retirement System of the State of Illinois

### Schedule of Changes in Reserves For the Year Ended June 30, 2016

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits from Employee and Employer Contributions	Self-Managed Plan	
<b>Balance, June 30, 2015</b>	\$ 6,196,585,027	\$11,266,382,829	\$ 1,753,554,014	\$19,216,521,870
Revenue:				
Contributions	278,883,776	1,582,294,952	141,826,959	2,003,005,687
Investment income	—	338,937,209	—	338,937,209
Net appreciation in fair value of investments	—	(259,899,961)	3,191,609	(256,708,352)
Total increases	<u>278,883,776</u>	<u>1,661,332,200</u>	<u>145,018,568</u>	<u>2,085,234,544</u>
Expenses:				
Benefit payments	—	(2,235,812,995)	(45,956,700)	(2,281,769,695)
Refunds	(85,015,923)	—	(26,630,943)	(111,646,866)
Administrative and investment expenses	—	(76,724,941)	(479,171)	(77,204,112)
Interest credit to reserves, net of forfeits	386,761,936	(386,761,936)	—	—
Transfers	(631,378,694)	631,378,694	—	—
Total decreases	<u>(329,632,681)</u>	<u>(2,067,921,178)</u>	<u>(73,066,814)</u>	<u>(2,470,620,673)</u>
Net increase/(decrease)	<u>(50,748,905)</u>	<u>(406,588,978)</u>	<u>71,951,754</u>	<u>(385,386,129)</u>
<b>Balance, June 30, 2016</b>	<u>\$ 6,145,836,122</u>	<u>\$10,859,793,851</u>	<u>\$ 1,825,505,768</u>	<u>\$18,831,135,741</u>

**State Universities Retirement System  
of the State of Illinois**  
**Schedule of Contributions/Deductions and Effect on Investments**  
**For the Year Ended June 30, 2016**

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.

	<u>2016</u>	<u>2015</u>
<b>Contributions</b>		
Members/participants	\$ 278,883,776	\$ 267,682,083
State of Illinois	1,542,946,474	1,488,591,489
Federal/trust and other sources	<u>39,348,478</u>	<u>39,933,909</u>
Total contributions	<u>1,861,178,728</u>	<u>1,796,207,481</u>
<b>Deductions</b>		
Benefits:		
Retirement, reversionary and beneficiary benefits	2,055,774,244	1,958,497,891
Survivor benefits	142,449,545	133,803,593
Disability and DRA benefits	20,429,728	19,931,456
Lump-sum death benefits	4,015,826	4,880,348
Portable lump-sum retirement benefit	13,143,652	12,864,432
Refunds:		
Survivor insurance refunds	7,567,929	10,481,102
Refund due to active participant death	15,873,283	13,499,294
Portable lump sum withdrawal	14,102,054	13,535,024
Withdrawals	47,472,657	46,200,301
Administrative expenses	<u>14,731,372</u>	<u>14,069,273</u>
Total deductions	<u>2,335,560,290</u>	<u>2,227,762,714</u>
<b>Contributions Available to Invest (Investments Used to Pay Benefits and Expenses)</b>	<u>\$ (474,381,562)</u>	<u>\$ (431,555,233)</u>

# **Analysis of Operations**

# **State Universities Retirement System of the State of Illinois**

## **Analysis of Operations (Unaudited)**

### **For the Years Ended June 30, 2016, 2014 and 2013**

#### ***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, 2016, the System's defined benefit plan had 145,740 active and inactive participants and 63,146 annuity benefit recipients, while the self-managed plan had 20,921 active and inactive participants and 557 annuity benefit recipients.

As of June 30, 2016 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 2016, SURS continued to make changes to the System's technological infrastructure and made significant progress on projects that impact the System, its members, employers and other stakeholders.

Several accomplishments made in fiscal year 2016 included:

- Completed Phase I of a multi-year network backbone project, including an upgrade of the infrastructure that connects all devices on the SURS network.

**State Universities Retirement System  
of the State of Illinois**  
**Analysis of Operations (Unaudited)**  
**For the Years Ended June 30, 2016, 2014 and 2013**

- Made significant changes and improvements to the Self-Managed Plan established in 1998.
- Implemented a self-service counseling appointment scheduling system.
- Completed improvements to SURS facility, including parking lot enhancements and the remodeling/conversion of space to accommodate staff growth.
- Introduced SURS new logo in honor of the 75th anniversary of the System.
- Issued health insurance premium refund checks to persons affected by the Sangamon County Circuit Court judge's determination that Public Act 97-0695 was unconstitutional. This Act reformed state retiree health insurance.

**State Universities Retirement System  
of the State of Illinois**  
**Analysis of Operations (Unaudited)**  
**For the Years Ended June 30, 2016, 2014 and 2013**

**System Funding Progress**

The actuarial accrued liability of SURS at June 30, 2016 amounted to \$40.9 billion. The actuarial value of assets is \$17.7 billion, resulting in an unfunded liability of \$23.2 billion.

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

The projected required contribution rates and amounts are as follows:

<b>Fiscal Year</b>	<b>Percentage of Payroll</b>	<b>Assumed Payroll (in billions)</b>	<b>Required Contribution (in millions)</b>
2018	39.2%	\$ 4.59	\$ 1,800.2
2019	39.3%	4.69	1,842.5
2020	39.6%	4.80	1,899.9
2021	40.4%	4.91	1,983.7
2022	40.8%	5.04	2,053.8

**Actuarial Assumptions**

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

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

# State Universities Retirement System of the State of Illinois

## Analysis of Operations (Unaudited)

### For the Years Ended June 30, 2016, 2014 and 2013

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

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

The funded status of the plan as of June 30, 2016, is as follows (in millions):

Actuarial Valuation Date	Actuarial Value of Assets*	Actuarial Accrued Liability (AAL) – Projected Unit Credit	Funded Ratio	Unfunded Actuarial Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll
6/30/16	\$ 17,701.6	\$ 40,923.3	43.3%	\$ 23,221.7	\$ 3,513.1	661.0%

\* If calculated using the market value of assets of \$17,005.6, the funding ratio would be 41.6 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:

	2016	2015
Administration and human resources	14.00	13.00
Investments and accounting	11.55	11.55
Member services	73.00	72.00
Support services and information systems	22.25	24.25
Self-managed plan	<u>4.20</u>	<u>4.20</u>
Total	<u>125.00</u>	<u>125.00</u>

**State Universities Retirement System  
of the State of Illinois**  
**Analysis of Operations (Unaudited)**  
**For the Years Ended June 30, 2016, 2014 and 2013**

***Schedule of Investment Commissions  
For the Years Ended June 30, 2016 and 2015***

	2016	2015
<b>Domestic</b>		
Loop Capital Markets	\$ 157,942	\$ 215,264
ITG (Investment Technology Group) (ECN)	74,537	112,068
Cheevers & Company	120,549	92,697
Credit Suisse	108,197	72,937
Williams Capital Group	107,028	90,442
Interstate Group	66,922	—
Bank of New York ConvergEx Execution	65,877	75,109
JP Morgan Chase & Company	60,300	—
Robert W. Baird & Company	54,150	—
Goldman Sachs	—	57,633
Cabrera Capital Markets	—	57,476
Barclays	53,177	57,152
Castle Oak Securities	—	43,231
All others	<u>901,114</u>	<u>839,149</u>
Total Domestic Commissions	<u>1,769,793</u>	<u>1,713,158</u>
<b>International</b>		
Loop Capital Markets	168,738	199,376
Instinet	124,704	—
North South Capital	111,353	90,229
Goldman Sachs	109,063	110,314
UBS (EM)	89,832	139,368
M Ramsey King Securities	79,453	62,948
Jeffries & Company	69,893	66,468
Cheevers & Company	68,118	132,352
Deutsche Bank	61,086	80,584
Bank of New York ConvergEx Execution	52,162	104,007
Credit Suisse	—	60,357
All others	<u>573,839</u>	<u>695,947</u>
Total International Commissions	<u>1,508,241</u>	<u>1,741,950</u>
<b>Global</b>		
Citigroup Global Markets	55,181	84,468
JP Morgan Chase & Company	35,011	80,629
Cabrera Capital Markets	—	76,586
Bank of America	53,688	72,193
Goldman Sachs	70,171	69,468
Morgan Stanley	67,260	59,868
UBS	64,481	56,677
Loop Capital Markets	32,174	54,093
Sanford C. Bernstein	44,377	—
Credit Suisse	37,893	50,378
Deutsche Bank	38,834	47,802
All others	<u>537,645</u>	<u>541,925</u>
Total Global Commissions	<u>1,036,715</u>	<u>1,194,087</u>

(Continued)



**State Universities Retirement System  
of the State of Illinois**  
**Analysis of Operations (Unaudited)**  
**For the Years Ended June 30, 2016, 2014 and 2013**

**Schedule of Investment Commissions (Continued)**  
**For the Years Ended June 30, 2016 and 2015**

	2016	2015
<b>REIT</b>		
Cheevers & Company	\$ 101,037	\$ 58,402
UBS	19,327	13,889
Merrill Lynch	8,566	10,487
JP Morgan Chase & Company	15,704	9,905
Citigroup Global Markets	8,041	6,984
Green Street Advisors	—	7,589
Morgan Stanley	6,004	6,995
CLSA	5,967	—
Kempen & Company	5,956	—
Jefferies & Company	5,295	—
Deutsche Bank	3,658	3,788
Macquarie Securities	—	3,659
Credit Lyonnais	—	3,140
All others	<u>41,458</u>	<u>38,650</u>
Total REIT Commissions	<u>221,013</u>	<u>163,488</u>
Total Commissions	<u>\$ 4,535,762</u>	<u>\$ 4,812,683</u>
<b>Fixed Income</b>		
CastleOak Securities	\$ 2,303,753,075	\$ 2,171,023,743
Barclays	1,017,363,112	1,271,563,645
Citigroup Global Markets	722,041,244	788,047,368
Loop Capital Markets	491,111,986	736,976,912
Goldman Sachs	903,550,559	727,512,739
Nomura	557,593,113	625,248,574
JP Morgan Chase & Company	739,153,487	608,883,646
Credit Suisse	618,582,256	597,571,143
Deutsche Bank	511,443,198	580,228,505
Ramirez & Company	510,320,907	—
Morgan Stanley	—	462,901,934
All others	<u>2,691,359,094</u>	<u>3,471,766,950</u>
Total Fixed Income Market Value Traded	<u>11,066,272,031</u>	<u>12,041,725,159</u>
<b>TIPS</b>		
Bank of America	172,379,916	—
Barclays	161,363,983	210,156,055
Goldman Sachs	82,130,611	—
Deutsche Bank	63,754,016	111,467,792
Credit Suisse	60,944,139	25,910,961
Ramirez & Company	60,176,697	—
Societe Generale Securities	53,770,022	87,567,958
Morgan Stanley	51,783,070	65,071,946
Nomura	46,573,757	—
Merrill Lynch	36,614,956	—
RBS Securities	—	72,371,514
TD Securities	—	67,603,634
Citigroup Global Markets	—	63,276,313
CastleOak Securities	—	54,102,268
BNP Paribas	—	37,886,232
All others	<u>595,128,681</u>	<u>304,960,634</u>
Total TIPS Market Value Traded	<u>1,384,619,848</u>	<u>1,100,375,307</u>
Total Market Value Traded	<u>\$ 12,450,891,879</u>	<u>\$ 13,142,100,466</u>

**State Universities Retirement System  
of the State of Illinois**  
**Analysis of Operations (Unaudited)**  
**For the Years Ended June 30, 2016, 2014 and 2013**

***Description of Reserves***

**Participants' Contributions**

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

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 7.0 percent for the year ended June 30, 2016. 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, 2016, 2014 and 2013

***Selected Activity Measures and Service Efforts and Accomplishments***

	<b>2016</b>	<b>2015</b>
Total office counseling visits	5,095	3,883
Total telephone calls	115,849	108,073
Benefit Payments:		
Number of refunds	4,376	4,144
Number of benefit claims	5,817	5,676
Information Collection:		
Employer payrolls processed	1,862	1,828

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
<b>Equity Investments</b>			
Equities	1,460	12,833.40	#REORG WINTHROP RLTY TR SH BEN INT NEW PLAN REORG EFF 08/05/16 TNT #6178217
Equities	4,890	322,593.30	#REORG/AGL RES INC COM CASH MERGER 07-01-2016
Equities	8,438	556,654.86	#REORG/AGL RES INC COM CASH MERGER 07-01-2016
Equities	226	4,183.26	#REORG/ALLIANCE FIBER CASH MERGER 06-07-2016
Equities	11,785	31,701.65	#REORG/AXCELIS TECHNOLOGIES REVERSE SPLIT 2A14AG2 AXCELIS TECH 7-1-16
Equities	4,107	61,276.44	#REORG/BBCN BANCORP NAME CHANGE HOPE BANCORP 2C13AK2 08-01-2016
Equities	125,419	1,871,251.48	#REORG/BBCN BANCORP NAME CHANGE HOPE BANCORP 2C13AK2 08-01-2016
Equities	6,130	91,459.60	#REORG/BBCN BANCORP NAME CHANGE HOPE BANCORP 2C13AK2 08-01-2016
Equities	2,300	91,563.00	#REORG/CARDTRONICS STOCK MERGER CARDTRONICS PLC 2A15AJ2 07-01-2016
Equities	2,803	111,587.43	#REORG/CARDTRONICS STOCK MERGER CARDTRONICS PLC 2A15AJ2 07-01-2016
Equities	2,507	75,661.26	#REORG/CELATOR CASH MERGER 07-13-2016
Equities	2,100	1,713.39	#REORG/CENVEO INC REVERSE STK SPLIT 2A12AF2 CENVEO INC 07-14-2016
Equities	7,388	6,027.86	#REORG/CENVEO INC REVERSE STK SPLIT 2A12AF2 CENVEO INC 07-14-2016
Equities	16,000	407,840.00	#REORG/COLUMBIA PIPELINE CASH MERGER 07-01-2016
Equities	29,436	750,323.64	#REORG/COLUMBIA PIPELINE CASH MERGER 07-01-2016
Equities	2,900	2,436.87	#REORG/COMSTOCK RES REVERSE STOCK SPLIT COMSTOCK RES 2C1BA72 08-01-2016
Equities	4,774	4,011.59	#REORG/COMSTOCK RES REVERSE STOCK SPLIT COMSTOCK RES 2C1BA72 08-01-2016
Equities	230	139.15	#REORG/DATARAM CORP REVERSE STOCK SPLIT DATARAM CORP 2A1VAP2 07-11-2016
Equities	57	14.25	#REORG/DELCATH SYS REVERSE STOCK SPLIT 2C11AH2 DELCATH SYS 07-21-2016
Equities	572	143.05	#REORG/DELCATH SYS REVERSE STOCK SPLIT 2C11AH2 DELCATH SYS 07-21-2016
Equities	1,500	112,350.00	#REORG/DEMANDWARE INC COM CASH MERGER 07-11-16
Equities	2,118	158,638.20	#REORG/DEMANDWARE INC COM CASH MERGER 07-11-16
Equities	7	3.07	#REORG/EAGLE BULK REVERSE STOCK SPLIT EAGLE BULK 2C1PAQ2 08-05-2016
Equities	2,500	38,525.00	#REORG/ELECTRO RENT CASH MERGER 08-11-2016
Equities	1,844	28,416.04	#REORG/ELECTRO RENT CASH MERGER 08-11-2016
Equities	5,954	4,331.53	#REORG/EMMIS COMM REVERSE STK SPLIT 2A1PAB2 EMMIS COMM 07-08-2016
Equities	3,522	122,741.70	#REORG/EXAMWORKS GROUP INC COM CASH MERGER 07/28/2016
Equities	19,803	192,881.22	#REORG/FIRST NIAGARA CASH AND STOCK MERGER KEYCORP NEW 2451964 08-01-2016
Equities	25,059	244,074.66	#REORG/FIRST NIAGARA CASH AND STOCK MERGER KEYCORP NEW 2451964 08-01-2016
Equities	2,200	17,028.00	#REORG/GAIAM INC NAME CHANGE 2C1DA42 GAIA INC 07-15-2016
Equities	1,800	13,932.00	#REORG/GAIAM INC NAME CHANGE 2C1DA42 GAIA INC 07-15-2016
Equities	2,618	1,492.26	#REORG/GENCO SHIPPING REVERSE STOCK SPLIT GENCO SHIPPING 2A1RAE2 07-08-2016
Equities	47	198.81	#REORG/GENERAL EMPLOYMENT NAME CHANGE 2A1WAT2 GEE GROUP 07-18-2016
Equities	2,100	64,953.00	#REORG/GREATBATCH NAME CHANGE INTEGER HOLDINGS CORPORATION 2A1MAT2 07-01-16
Equities	1,965	60,777.45	#REORG/GREATBATCH NAME CHANGE INTEGER HOLDINGS CORPORATION 2A1MAT2 07-01-16
Equities	5,700	93,480.00	#REORG/HATTERAS FINL CASH AND STK MERGER ANNALY CAPITAL 2021852 07-12-16
Equities	6,375	104,550.00	#REORG/HATTERAS FINL CASH AND STK MERGER ANNALY CAPITAL 2021852 07-12-16
Equities	7,600	84,132.00	#REORG/HERTZ GLOBAL REVERSE SPLIT 2A1LAS2 HERC HLDGS 07-01-2016
Equities	27,767	307,380.69	#REORG/HERTZ GLOBAL REVERSE SPLIT 2A1LAS2 HERC HLDGS 07-01-2016
Equities	2,700	13,797.00	#REORG/HIGHER ONE CASH MERGER 08-05-2016
Equities	3,654	18,671.94	#REORG/HIGHER ONE CASH MERGER 08-05-2016
Equities	2,700	312,147.00	#REORG/IHS INC STOCK MERGER 2A1GA72 IHS MARKIT 07-13-2016
Equities	15,107	1,746,520.27	#REORG/IHS INC STOCK MERGER 2A1GA72 IHS MARKIT 07-13-2016
Equities	4,844	560,014.84	#REORG/IHS INC STOCK MERGER 2A1GA72 IHS MARKIT 07-13-2016
Equities	4,200	88,032.00	#REORG/KRISPY KREME CASH MERGER 07-28-2016
Equities	5,112	107,147.52	#REORG/KRISPY KREME CASH MERGER 07-28-2016
Equities	36,950	1,365,302.50	#REORG/LDR HLDG CASH MERGER 07-14-2016
Equities	1,866	68,948.70	#REORG/LDR HLDG CASH MERGER 07-14-2016
Equities	848	593.60	#REORG/MAJESCO ENTR REVERSE STK SPLIT MAJESCO ENTR 2C1CA82 8-1-16
Equities	6,119	199,479.40	#REORG/MARKIT LTD NAME CHANGE IHS MARKIT 2A1GA72 07-13-2016
Equities	1,700	39,440.00	#REORG/MULTI-FINELINE ELECTRONIX INC COM CASH MERGER 07-27-2016
Equities	12,384	5,325.12	#REORG/OREXIGEN THERAPEUTICS REVERSE STOCK SPLIT OREXIGEN 2A1RAG2 07-12-2016
Equities	4,368	319,082.40	#REORG/QIHOO 360 CASH MERGER 07-18-2016
Equities	1,180	21,535.00	#REORG/ROUSE PPTY'S INC COM CASH MERGER 7-06-2016
Equities	3,725	67,981.25	#REORG/ROUSE PPTY'S INC COM CASH MERGER 7-06-2016
Equities	1,713	30,251.58	#REORG/SCIQUEST INC CASH MERGER 07-28-2016
Equities	105	19.84	#REORG/SUPERCONDUCTOR REVERSE STOCK SPLIT SUPERCONDUCTOR 2C1YAY2 07-19-2016
Equities	2,400	624.48	#REORG/SYNTA PHARMACEUTICALS REVERSE SPLIT MADRIGAL PHAR 2C1DA82 07-25-2016
Equities	11,521	2,997.76	#REORG/SYNTA PHARMACEUTICALS REVERSE SPLIT MADRIGAL PHAR 2C1DA82 07-25-2016
Equities	800	10,728.00	#REORG/TAL INTL GROUP STOCK MERGER TRITON INTL 2A1ZAJ2 07-13-2016
Equities	2,765	37,078.65	#REORG/TAL INTL GROUP STOCK MERGER TRITON INTL 2A1ZAJ2 07-13-2016
Equities	11,300	312,332.00	#REORG/TECO ENERGY INC COM CASH MERGER 7-01-2016
Equities	15,916	439,918.24	#REORG/TECO ENERGY INC COM CASH MERGER 7-01-2016
Equities	7,279	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	4,142	110,757.08	#REORG/TUMI HOLDINGS CASH MERGER 08-02-16
Equities	696	7,656.00	#REORG/UNITED ONLINE INC USD0.0001 (POST SPLIT) CASH MERGER 07-05-2016
Equities	1,319	14,509.00	#REORG/UNITED ONLINE INC USD0.0001 (POST SPLIT) CASH MERGER 07-05-2016
Equities	2,300	23,966.00	#REORG/WILSHIRE BANCORP STOCK MERGER HOPE BANCORP 2C13AK2 08-01-2016
Equities	7,572	78,900.24	#REORG/WILSHIRE BANCORP STOCK MERGER HOPE BANCORP 2C13AK2 08-01-2016
Equities	1,300	9,152.00	#REORG/XENOPORT INC CASH MERGER 07-06-2016
Equities	2,300	16,192.00	#REORG/XENOPORT INC CASH MERGER 07-06-2016
Equities	101,020	3,364,976.20	#REORG/XL GROUP NAME CHANGE XL GROUP 2A1XAV2 07-25-2016
Equities	118,179	3,936,542.49	#REORG/XL GROUP NAME CHANGE XL GROUP 2A1XAV2 07-25-2016
Equities	20,482	682,255.42	#REORG/XL GROUP NAME CHANGE XL GROUP 2A1XAV2 07-25-2016
Equities	45,535	1,516,770.85	#REORG/XL GROUP NAME CHANGE XL GROUP 2A1XAV2 07-25-2016
Equities	1	0.83	&&& CASH HELD ELSEWHERE AT BLACKROCK
Equities	0	(30,983,350.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	4,100	36,982.00	1 800 FLOWERS COM INC CL A COM STK
Equities	504	4,546.08	1 800 FLOWERS COM INC CL A COM STK
Equities	429	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	1,700	38,148.00	1ST CMNTY BANCSHARES INC NEV COM
Equities	3,300	30,360.00	1ST COMWLTH FNCL CORP COM LM
Equities	4,997	45,972.40	1ST COMWLTH FNCL CORP COM LM
Equities	400	103,564.00	1ST CTZNS BANCSHARES INC N C CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	733	189,781.03	1ST CTZNS BANCSHARES INC N C CL A
Equities	14,424	198,762.72	1ST HORIZON NATL CORP COM
Equities	22,070	304,124.60	1ST HORIZON NATL CORP COM
Equities	2,200	61,204.00	1ST INDL RLTY TR INC COM
Equities	167,162	4,650,446.84	1ST INDL RLTY TR INC COM
Equities	10,005	278,339.10	1ST INDL RLTY TR INC COM
Equities	2,100	19,320.00	1ST POTOMAC RLTY TR COM
Equities	60,410	555,772.00	1ST POTOMAC RLTY TR COM
Equities	6,144	56,524.80	1ST POTOMAC RLTY TR COM
Equities	2,530	81,946.70	1ST SOURCE CORP COM
Equities	1,147	37,151.33	1ST SOURCE CORP COM
Equities	100	2,941.00	2U INC COM
Equities	2,309	67,907.69	2U INC COM
Equities	5,450	74,610.50	3D SYS CORP DEL COM NEW STK
Equities	8,553	117,090.57	3D SYS CORP DEL COM NEW STK
Equities	81,900	599,424.43	3I GROUP ORD GBP0.738636
Equities	354,320	2,593,260.84	3I GROUP ORD GBP0.738636
Equities	28,570	5,003,178.40	3M CO COM
Equities	44,303	7,758,341.36	3M CO COM
Equities	1,147	2,683.98	5 STAR QUAL CARE INC COM
Equities	4,466	-	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106
Equities	44,453	781,928.27	5TH 3RD BANCORP COM
Equities	57,565	1,012,568.35	5TH 3RD BANCORP COM
Equities	43,900	772,201.00	5TH 3RD BANCORP COM
Equities	600	8,766.00	8X8 INC NEW COM
Equities	116,990	1,709,223.90	8X8 INC NEW COM
Equities	6,200	90,582.00	8X8 INC NEW COM
Equities	1,080	5,400.00	A H BELO CORP COM SER A STK
Equities	2,742	13,710.00	A H BELO CORP COM SER A STK
Equities	6,623	42,850.81	A10 NETWORKS INC COM
Equities	32,000	271,618.15	AAC TECHNOLOGIES HOLDINGS INC
Equities	4,230	116,367.30	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	2,751	75,680.01	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1,800	42,012.00	AAR CORP COM
Equities	2,859	66,729.06	AAR CORP COM
Equities	3,600	78,804.00	AARON'S INC CLASS A
Equities	5,217	114,200.13	AARON'S INC CLASS A
Equities	1,182,900	2,774,480.03	ABACUS PROPERTY GR NPV (STAPLED)
Equities	1,300	61,399.00	ABAXIS INC COM
Equities	1,757	82,983.11	ABAXIS INC COM
Equities	449,718	8,826,327.41	ABB LTD CHF0.12 (REGD)
Equities	71,690	2,818,133.90	ABBOTT LAB COM
Equities	108,447	4,263,051.57	ABBOTT LAB COM
Equities	29,964	1,177,884.84	ABBOTT LAB COM
Equities	78,740	4,874,793.40	ABBVIE INC COM USD0.01
Equities	119,095	7,373,171.45	ABBVIE INC COM USD0.01
Equities	12,664	784,028.24	ABBVIE INC COM USD0.01
Equities	2,380	42,387.80	ABERCROMBIE & FITCH CO CL A
Equities	4,279	76,208.99	ABERCROMBIE & FITCH CO CL A
Equities	2,929	320,110.41	ABIOMED INC COM
Equities	1,500	163,935.00	ABIOMED INC COM
Equities	9,610	1,050,276.90	ABIOMED INC COM
Equities	2,984	326,121.36	ABIOMED INC COM
Equities	2,200	80,256.00	ABM INDS INC COM
Equities	4,748	173,207.04	ABM INDS INC COM
Equities	8,812	9,957.56	ABRAXAS PETE CORP COM
Equities	3,200	14,080.00	ACACIA RESH CORP COM
Equities	4,751	20,904.40	ACACIA RESH CORP COM
Equities	3,500	193,900.00	ACADIA HEALTHCARE CO INC COM
Equities	28,037	1,553,249.80	ACADIA HEALTHCARE CO INC COM
Equities	5,728	317,331.20	ACADIA HEALTHCARE CO INC COM
Equities	5,300	172,038.00	ACADIA PHARMACEUTICALS INC COM
Equities	5,855	190,053.30	ACADIA PHARMACEUTICALS INC COM
Equities	1,561	55,446.72	ACADIA RLTY TR COM
Equities	5,251	186,515.52	ACADIA RLTY TR COM
Equities	2,793	40,191.27	ACCELERATE DIAGNOSTICS INC COM
Equities	100	3,398.00	ACCELERON PHARMA INC COM
Equities	2,584	87,804.32	ACCELERON PHARMA INC COM
Equities	10,766	1,219,680.14	ACCENTURE PLC SHS CL A NEW
Equities	24,500	2,775,605.00	ACCENTURE PLC SHS CL A NEW
Equities	45,850	5,194,346.50	ACCENTURE PLC SHS CL A NEW
Equities	55,393	6,275,472.97	ACCENTURE PLC SHS CL A NEW
Equities	12,686	1,437,196.94	ACCENTURE PLC SHS CL A NEW
Equities	6,094	62,951.02	ACCO BRANDS CORP COM
Equities	19,902	205,587.66	ACCO BRANDS CORP COM
Equities	10,492	108,382.36	ACCO BRANDS CORP COM
Equities	30,697	1,183,027.27	ACCOR EUR3
Equities	2,000	4,000.00	ACCRETIVE HEALTH INC COM STK
Equities	1,400	7,266.00	ACCURAY INC DEL COM
Equities	7,739	40,165.41	ACCURAY INC DEL COM
Equities	4,300	5,332.00	ACCURIDE CORP COM
Equities	4,508	5,589.92	ACCURIDE CORP COM
Equities	2,549	55,797.61	ACETO CORP COM
Equities	4,800	37,440.00	ACHILLION PHARMACEUTICALS INC COM
Equities	9,701	75,667.80	ACHILLION PHARMACEUTICALS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,328	142,969.28	ACI WORLDWIDE INC COM STK
Equities	7,789	151,963.39	ACI WORLDWIDE INC COM STK
Equities	20	366.00	ACME UTD CORP COM
Equities	2,300	58,661.50	ACORDA THERAPEUTICS INC COM
Equities	3,731	95,159.15	ACORDA THERAPEUTICS INC COM
Equities	16,639	2,787,399.71	ACTELION LTD CHF0.50 (REGD)
Equities	6,050	1,013,508.52	ACTELION LTD CHF0.50 (REGD)
Equities	33,840	5,668,946.83	ACTELION LTD CHF0.50 (REGD)
Equities	5,338	894,232.81	ACTELION LTD CHF0.50 (REGD)
Equities	1,520	600.40	ACTIVE PWR INC COM NEW COM NEW
Equities	25,100	994,713.00	ACTIVISION BLIZZARD INC COM STK
Equities	82,600	3,273,438.00	ACTIVISION BLIZZARD INC COM STK
Equities	37,086	1,469,718.18	ACTIVISION BLIZZARD INC COM STK
Equities	4,100	37,023.00	ACTUA CORPORATION COM USD0.001
Equities	2,898	26,168.94	ACTUA CORPORATION COM USD0.001
Equities	223,838	5,060,977.18	ACTUANT CORP CL A NEW
Equities	2,400	54,264.00	ACTUANT CORP CL A NEW
Equities	3,643	82,368.23	ACTUANT CORP CL A NEW
Equities	1,800	446,328.00	ACUITY BRANDS INC COM
Equities	3,197	792,728.12	ACUITY BRANDS INC COM
Equities	40	74.00	ACURA PHARMACEUTICALS INC COM PAR \$0.01 COM PAR \$0.01
Equities	4,200	92,358.00	ACXIOM CORP COM
Equities	6,225	136,887.75	ACXIOM CORP COM
Equities	156	6,006.00	ADAMS RES & ENERGY INC COM NEW COM NEW
Equities	600,000	-	ADATOM.COM INC
Equities	108,533	5,446,703.32	ADECCO GROUP AG CHF1 (REGD)
Equities	8,390	421,050.20	ADECCO GROUP AG CHF1 (REGD)
Equities	54,960	2,758,154.79	ADECCO GROUP AG CHF1 (REGD)
Equities	100	5,166.00	ADEPTUS HEALTH INC CL A CL A
Equities	1,143	59,047.38	ADEPTUS HEALTH INC CL A CL A
Equities	17,800	2,540,087.24	ADIDAS AG
Equities	96,400	2,616,010.51	ADMIRAL GROUP ORD GBP0.001
Equities	10,355	991,905.45	ADOBE SYS INC COM
Equities	21,390	2,048,948.10	ADOBE SYS INC COM
Equities	29,475	2,823,410.25	ADOBE SYS INC COM
Equities	36,973	3,541,643.67	ADOBE SYS INC COM
Equities	104,200	4,781,738.00	ADR 58 COM INC SPONSORED ADR REPSTG CL A
Equities	6,157	122,093.31	ADR ABB LTD SPONSORED ADR
Equities	5,827	463,421.31	ADR ALIBABA GROUP HLDG LTD SPONSORED ADSALIBABA GROUP HLDG LTD-SP ADR
Equities	13,338	1,756,347.84	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR
Equities	2,051	270,075.68	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR
Equities	2,858	376,341.44	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR
Equities	6,742	306,828.42	ADR ARM HLDGS PLC SPONSORED ADR
Equities	8,900	882,969.00	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)
Equities	8,276	214,348.40	ADR ATLAS COPCO AB SPONSORED ADR NEW REPSTG COM SER A
Equities	1,214	200,492.10	ADR BAIDU INC SPONSORED ADS REPR 0.10 ORD CLS'A'US0.00005
Equities	3,313	254,107.10	ADR BASF AKTIENGESELLSCHAFT - LEVEL I
Equities	1,203	121,081.95	ADR BAYER A G SPONSORED ADR
Equities	26,189	664,676.82	ADR BHP BILLITON PLC SPONSORED ADR
Equities	9,791	347,678.41	ADR BP P L C SPONSORED ADR
Equities	2,398	310,493.04	ADR BRIT AMERN TOB PLC SPONSORED COM STK
Equities	4,875	218,351.25	ADR CARNIVAL PLC ADR
Equities	4,236	112,635.24	ADR CELLECTIS S A ADS EACH REPR 1 ORD SPON
Equities	5,560	211,280.00	ADR CONTINENTAL AG SPONSORED ADR ISIN #US2107712000
Equities	43,630	2,003,489.60	ADR CRITEO S A SPONSORED ADS
Equities	101,300	4,173,560.00	ADR CTRIP COM INTL LTD ADS AMERICAN DEP SHS
Equities	7,029	285,024.54	ADR DAITO TR CONSTR CO LTD SPONSORED ADR
Equities	7,719	224,198.35	ADR DAIWA HOUSE IND LTD ADR
Equities	4,157	315,724.15	ADR DASSAULT SYS S A SPONSORED ADR
Equities	4,820	269,630.80	ADR EISAI CO LTD
Equities	4,071	269,642.68	ADR ESSLOR INTL ADR
Equities	23,552	252,948.48	ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR
Equities	4,807	328,943.01	ADR FUJI HEAVY INDS LTD ADR ISIN #US3595562063
Equities	1,358	75,328.26	ADR GALAPAGOS NV
Equities	6,006	260,300.04	ADR GLAXOSMITHKLINE PLC SPONSORED ADR
Equities	375,800	6,264,586.00	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW
Equities	13,383	223,094.61	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW
Equities	85,600	5,679,560.00	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	2,850	189,097.50	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	3,992	184,909.44	ADR HEINEKEN N V SPONSORED ADR LEVEL 1
Equities	2,701	292,680.36	ADR HENKEL AG & CO KGAA
Equities	14,527	119,993.02	ADR HIMAX TECHNOLOGIES INC SPONSORED ADR
Equities	49,935	412,463.10	ADR HIMAX TECHNOLOGIES INC SPONSORED ADR
Equities	1,737	72,189.72	ADR HITACHI LTD A.D.R. FOR 10 COM
Equities	5,363	190,064.72	ADR HOYA CORP SPONSORED ADR
Equities	326,936	2,347,400.48	ADR ICICI BK LTD
Equities	12,002	123,980.66	ADR ING GROEP N V SPONSORED ADR
Equities	4,480	168,044.80	ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR NEW 2016
Equities	117,220	1,106,556.80	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	401,000	3,785,440.00	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	83,912	792,129.28	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR
Equities	11,361	181,491.97	ADR JAPAN AIRLS LTD ADR
Equities	15,875	266,700.00	ADR KIRIN HOLDINGS CO LTD SPONSORED ADR
Equities	4,630	308,496.90	ADR KUBOTA CORP
Equities	7,347	282,198.27	ADR L OREAL CO ADR

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,387	177,425.71	ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW
Equities	3,458	267,337.98	ADR NESTLE S A SPONSORED ADR REPSTG REG SH
Equities	4,006	309,703.86	ADR NESTLE S A SPONSORED ADR REPSTG REG SH
Equities	2,620	506,236.40	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	10,750	2,077,115.00	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	16,000	3,091,520.00	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001
Equities	7,619	358,702.52	ADR NIPPON TELEG & TEL CORP SPONSORED ADR
Equities	4,432	365,684.32	ADR NOVARTIS AG
Equities	3,600	297,036.00	ADR NOVARTIS AG
Equities	4,738	254,809.64	ADR NOVO-NORDISK A S ADR
Equities	6,705	360,594.90	ADR NOVO-NORDISK A S ADR
Equities	10,972	488,254.00	ADR POSCO SPONSORED ADR
Equities	13,133	446,653.33	ADR PRUDENTIAL PLC ADR ISIN #US74435K2042
Equities	5,387	177,501.65	ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104
Equities	9,496	312,893.20	ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104
Equities	1,700	93,880.07	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS
Equities	4,846	267,596.12	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS
Equities	88,800	4,972,800.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS
Equities	18,678	1,045,968.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS
Equities	20,200	1,131,200.00	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS
Equities	15,811	428,794.32	ADR SASOL LTD SPONSORED ADR
Equities	19,173	916,469.40	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS
Equities	5,368	245,908.08	ADR SKY PLC SPONSORED
Equities	13,757	403,767.95	ADR SONY CORP AMERN SH NEW
Equities	14,234	298,771.66	ADR SWEDBANK A B SPONSORED ADR
Equities	10,079	221,234.05	ADR SWISS RE LTD SPONSORED ADR
Equities	3,100	89,404.00	ADR TENARIS S A SPONSORED ADR
Equities	9,108	209,210.76	ADR TENCENT HLDGS LTD ADR
Equities	10,026	191,095.56	ADR TERNIUM S A SPONSORED ADR
Equities	61,795	3,103,962.85	ADR TEVA PHARMACEUTICAL INDS
Equities	7,378	370,596.94	ADR TEVA PHARMACEUTICAL INDS
Equities	4,796	240,903.08	ADR TEVA PHARMACEUTICAL INDS
Equities	11,581	195,139.85	ADR TORAY INDS INC ADR
Equities	2,660	127,946.00	ADR TOTAL SA
Equities	22,900	1,101,490.00	ADR TOTAL SA
Equities	2,075	207,479.25	ADR TOYOTA MTR CORP SPONSORED ADR
Equities	5,656	265,492.64	ADR UNILEVER N V NEW YORK SHS NEW
Equities	5,688	272,512.08	ADR UNILEVER PLC SPONSORED ADR NEW
Equities	96,456	386,788.56	ADR VALE S A ADR REPSTG PFD PREF ADR
Equities	8,414	93,984.38	ADR VIPSHOP HLDGS LTD SPONSORED ADR
Equities	0	-	ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR
Equities	5,286	142,722.00	ADR WNS HLDGS LTD SPONSORED ADR
Equities	3,184	332,791.68	ADR WPP PLC ADR DR EACH REPR 5 SHS
Equities	1,413	45,166.54	ADR YARA INTL ASA SPONSORED ADR
Equities	4,000	74,600.00	ADTRAN INC COM
Equities	4,617	86,107.05	ADTRAN INC COM
Equities	19,903	3,216,921.89	ADVANCE AUTO PTS INC COM
Equities	3,290	531,762.70	ADVANCE AUTO PTS INC COM
Equities	23,329	3,770,666.27	ADVANCE AUTO PTS INC COM
Equities	5,202	840,799.26	ADVANCE AUTO PTS INC COM
Equities	2,577	70,532.49	ADVANCED DRAIN SYS INC DEL COM
Equities	1,700	64,532.00	ADVANCED ENERGY INDS INC COM
Equities	3,425	130,013.00	ADVANCED ENERGY INDS INC COM
Equities	40,100	206,114.00	ADVANCED MICRO DEVICES INC COM
Equities	53,017	272,507.38	ADVANCED MICRO DEVICES INC COM
Equities	1,650	3.46	ADVANTA CORP CL B
Equities	16,000	121,268.48	ADVANTECH CO LTD TWD10
Equities	1,007	8,146.63	ADVAXIS INC COM NEW COM NEW
Equities	1,800	63,702.00	ADVISORY BRD CO COM
Equities	3,182	112,610.98	ADVISORY BRD CO COM
Equities	6,100	193,797.00	AECOM
Equities	10,862	345,085.74	AECOM
Equities	700	1,043.00	AEGERION PHARMACEUTICALS INC COM
Equities	2,473	3,684.77	AEGERION PHARMACEUTICALS INC COM
Equities	2,300	44,873.00	AEGION CORP 10
Equities	3,100	60,481.00	AEGION CORP 10
Equities	109,990	431,342.68	AEGON NV COM STK EUR0.12
Equities	450	724.50	AEHR TEST SYS COM
Equities	6,500	853,903.96	AENA SA EUR10
Equities	1,190	156,330.11	AENA SA EUR10
Equities	7,950	1,044,390.23	AENA SA EUR10
Equities	3,130	40,700.07	AEON MALL CO LTD NPV
Equities	800	64,368.00	AEP INDS INC COM
Equities	323	25,988.58	AEP INDS INC COM
Equities	42,875	1,440,171.25	AERCAP HOLDINGS N.V. EUR0.01
Equities	2,689	47,326.40	AERIE PHARMACEUTICALS INC COM
Equities	3,500	63,980.00	AEROJET ROCKETDYNE HLDGS INC COM
Equities	3,953	72,260.84	AEROJET ROCKETDYNE HLDGS INC COM
Equities	1,870	51,986.00	AEROVIRONMENT INC COM
Equities	41,700	520,416.00	AES CORP COM
Equities	49,053	612,181.44	AES CORP COM
Equities	56,900	6,949,197.00	AETNA INC
Equities	17,298	2,112,604.74	AETNA INC
Equities	25,926	3,166,342.38	AETNA INC
Equities	42,632	5,206,646.16	AETNA INC

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	15,400	1,880,802.00	AETNA INC
Equities	3,124	439,765.48	AFFILIATED MANAGERS GROUP INC COM STK
Equities	22,646	3,187,877.42	AFFILIATED MANAGERS GROUP INC COM STK
Equities	4,347	611,927.19	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,309	184,267.93	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,000	75.00	AFFYMAX INC COM
Equities	20,380	1,470,620.80	AFLAC INC COM
Equities	30,100	2,172,016.00	AFLAC INC COM
Equities	76,011	5,484,953.76	AFLAC INC COM
Equities	1,284	18,540.96	AG MORTGAGE INVESTMENT TRUST INC COM
Equities	3,090	145,631.70	AGCO CORP COM
Equities	4,822	227,260.86	AGCO CORP COM
Equities	14,768	508,355.71	AGEAS NPV
Equities	4,232	17,139.60	AGENUS INC COM NEW COM USD0.01 (POST REVSPLIT)
Equities	15,380	682,256.80	AGILENT TECHNOLOGIES INC COM
Equities	24,200	1,073,512.00	AGILENT TECHNOLOGIES INC COM
Equities	23,501	1,042,504.36	AGILENT TECHNOLOGIES INC COM
Equities	25,268	1,120,888.48	AGILENT TECHNOLOGIES INC COM
Equities	20,515	910,045.40	AGILENT TECHNOLOGIES INC COM
Equities	2,300	24,081.00	AGILYSYS INC COM STK
Equities	4,300	45,021.00	AGILYSYS INC COM STK
Equities	1,000	41,895.00	AGIOS PHARMACEUTICALS INC COM
Equities	2,037	85,340.11	AGIOS PHARMACEUTICALS INC COM
Equities	32,175	1,552,122.00	AGREE RLTY CORP COM
Equities	1,300	62,712.00	AGREE RLTY CORP COM
Equities	2,970	268,547.40	AGRIUM INC COM
Equities	42,925	948,981.84	AHOLD(KON)NV EUR0.01
Equities	20,728	458,252.66	AHOLD(KON)NV EUR0.01
Equities	137,607	3,042,202.55	AHOLD(KON)NV EUR0.01
Equities	521,800	3,117,502.69	AIA GROUP LTD NPV
Equities	1,084,600	6,479,960.56	AIA GROUP LTD NPV
Equities	1	-	AIR CHARTER EXPRESS INC COM COM
Equities	2,300	61,594.00	AIR LEASE CORP CL A CL A
Equities	6,630	177,551.40	AIR LEASE CORP CL A CL A
Equities	1,800	64,494.00	AIR METHODS CORP COM NEW COM NEW
Equities	12,554	449,809.82	AIR METHODS CORP COM NEW COM NEW
Equities	2,667	95,558.61	AIR METHODS CORP COM NEW COM NEW
Equities	10,130	1,438,865.20	AIR PROD & CHEM INC COM
Equities	14,072	1,998,786.88	AIR PROD & CHEM INC COM
Equities	9,600	1,363,584.00	AIR PROD & CHEM INC COM
Equities	47	1,010.50	AIR T INC COM
Equities	5,099	66,083.04	AIR TRANS SVCS GROUP INC COM STK
Equities	11,259	647,048.48	AIRBUS GROUP SE
Equities	2,400	46,944.00	AIRCASTLE LIMITED COM STK
Equities	5,100	99,756.00	AIRCASTLE LIMITED COM STK
Equities	63,700	706,972.11	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	38,800	430,620.38	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	284,390	3,156,291.97	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	7,990	37,233.40	AK STL HLDG CORP COM STK PAR \$0.01
Equities	11,581	53,967.46	AK STL HLDG CORP COM STK PAR \$0.01
Equities	7,700	430,661.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	38,400	2,147,712.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	12,636	706,731.48	AKAMAI TECHNOLOGIES INC COM STK
Equities	4,779	35,746.92	AKEBIA THERAPEUTICS INC COM
Equities	33,410	141,737.82	AKER SOLUTIONS ASA
Equities	93,075	394,859.25	AKER SOLUTIONS ASA
Equities	5,600	159,516.00	AKORN INC COM
Equities	6,045	172,191.82	AKORN INC COM
Equities	14,362	899,409.52	AKZO NOBEL NV EUR2
Equities	12,200	764,015.88	AKZO NOBEL NV EUR2
Equities	2,200	145,134.00	ALAMO GROUP INC COM
Equities	984	64,914.48	ALAMO GROUP INC COM
Equities	110,200	2,432,766.61	ALARIS RTY CORP COM NO PAR
Equities	5,200	303,108.00	ALASKA AIR GROUP INC COM
Equities	8,978	523,327.62	ALASKA AIR GROUP INC COM
Equities	2,200	3,740.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	5,250	8,925.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	3,400	135,762.00	ALBANY INTL CORP NEW CL A
Equities	26,960	1,076,512.80	ALBANY INTL CORP NEW CL A
Equities	2,285	91,240.05	ALBANY INTL CORP NEW CL A
Equities	2,700	36,288.00	ALBANY MOLECULAR RESH INC COM
Equities	2,600	34,944.00	ALBANY MOLECULAR RESH INC COM
Equities	5,577	442,311.87	ALBEMARLE CORP COM
Equities	7,936	629,404.16	ALBEMARLE CORP COM
Equities	70,880	657,057.60	ALCOA INC COM STK
Equities	100,802	934,434.54	ALCOA INC COM STK
Equities	58,829	545,344.83	ALCOA INC COM STK
Equities	24,400	226,188.00	ALCOA INC COM STK
Equities	1,200	29,964.00	ALDER BIOPHARMACEUTICALS INC COM
Equities	4,209	105,098.73	ALDER BIOPHARMACEUTICALS INC COM
Equities	3,600	150,048.00	ALERE INC COM
Equities	6,380	265,918.40	ALERE INC COM
Equities	2,000	72,280.00	ALEXANDER & BALDWIN INC NEW COM
Equities	3,697	133,609.58	ALEXANDER & BALDWIN INC NEW COM
Equities	200	81,846.00	ALEXANDERS INC COM REIT FUND



Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	335	137,092.05	ALEXANDERS INC COM REIT FUND
Equities	36,700	3,799,184.00	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	5,090	526,916.80	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	5,442	563,355.84	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	22,327	2,606,900.52	ALEXION PHARMACEUTICALS INC COM
Equities	9,223	1,076,877.48	ALEXION PHARMACEUTICALS INC COM
Equities	16,383	1,912,879.08	ALEXION PHARMACEUTICALS INC COM
Equities	10,940	1,277,354.40	ALEXION PHARMACEUTICALS INC COM
Equities	133,407	2,078,407.59	ALFA LAVAL AB NPV
Equities	6,140	95,657.82	ALFA LAVAL AB NPV
Equities	12,900	267,330.15	ALFRESA HOLDINGS NPV
Equities	1,300	39,325.00	ALICO INC COM
Equities	1,300	39,325.00	ALICO INC COM
Equities	3,300	265,815.00	ALIGN TECHNOLOGY INC COM
Equities	5,912	476,211.60	ALIGN TECHNOLOGY INC COM
Equities	22,200	948,376.07	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	13,900	593,803.03	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	51,100	2,182,973.74	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV
Equities	40,150	1,735,283.00	ALKERMES PLC SHS
Equities	6,400	276,608.00	ALKERMES PLC SHS
Equities	11,183	483,329.26	ALKERMES PLC SHS
Equities	990	544,084.20	ALLEGHANY CORP DEL COM
Equities	1,111	610,583.38	ALLEGHANY CORP DEL COM
Equities	3,074	39,193.50	ALLEGHENY TECHNOLOGIES INC COM
Equities	39,994	509,923.50	ALLEGHENY TECHNOLOGIES INC COM
Equities	6,888	87,822.00	ALLEGHENY TECHNOLOGIES INC COM
Equities	1,000	151,500.00	ALLEGIAN TRAVEL CO COM
Equities	981	148,621.50	ALLEGIAN TRAVEL CO COM
Equities	80,100	5,561,343.00	ALLEGION PLC COMMON STOCK
Equities	6,553	454,974.79	ALLEGION PLC COMMON STOCK
Equities	11,600	805,388.00	ALLEGION PLC COMMON STOCK
Equities	15,765	3,643,133.85	ALLERGAN PLC. COM STK
Equities	25,273	5,840,337.57	ALLERGAN PLC. COM STK
Equities	20,343	4,701,063.87	ALLERGAN PLC. COM STK
Equities	29,124	6,730,265.16	ALLERGAN PLC. COM STK
Equities	10,949	2,530,204.41	ALLERGAN PLC. COM STK
Equities	1,700	109,871.00	ALLETE INC COM NEW
Equities	32,194	2,080,698.22	ALLETE INC COM NEW
Equities	3,643	235,447.09	ALLETE INC COM NEW
Equities	4,577	896,725.84	ALLIANCE DATA SYS CORP COM
Equities	2,706	530,159.52	ALLIANCE DATA SYS CORP COM
Equities	22,014	4,312,982.88	ALLIANCE DATA SYS CORP COM
Equities	4,244	831,484.48	ALLIANCE DATA SYS CORP COM
Equities	740	4,617.60	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	480	2,995.20	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01
Equities	384	5,913.60	ALLIANCE ONE INTL INC COM NEW COM NEW
Equities	9,000	357,300.00	ALLIANT ENERGY CORP COM
Equities	16,034	636,549.80	ALLIANT ENERGY CORP COM
Equities	19,542	281,404.80	ALLIANZ SE ADR EACH REP 1/10 ORD SHS
Equities	4,108	583,251.43	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	3,068	435,592.84	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	24,206	3,436,753.67	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	15,500	2,200,680.90	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	5,142	730,058.14	ALLIANZ SE NPV(REGD)(VINKULIERT)
Equities	564	338.40	ALLIED HEALTHCARE PRODS INC COM
Equities	54	1,256.04	ALLIED MOTION TECHNOLOGIES INC COM
Equities	6,544	229,956.16	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	12,143	342,796.89	ALLISON TRANSMISSION HOLDING
Equities	10,060	127,762.00	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	13,000	165,100.00	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	5,649	395,147.55	ALLSTATE CORP COM
Equities	17,890	1,251,405.50	ALLSTATE CORP COM
Equities	27,090	1,894,945.50	ALLSTATE CORP COM
Equities	30,955	528,401.85	ALLY FINL INC COM
Equities	200	8,522.00	ALMOST FAMILY INC COM
Equities	474	20,197.14	ALMOST FAMILY INC COM
Equities	6,245	346,535.05	ALNYLAM PHARMACEUTICALS INC COM
Equities	3,700	205,313.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	5,143	285,385.07	ALNYLAM PHARMACEUTICALS INC COM
Equities	900	5,832.00	ALON USA ENERGY INC COM STK
Equities	1,800	11,664.00	ALON USA ENERGY INC COM STK
Equities	337,419	607,266.15	ALPHA BANK EUR0.3(REV SPLIT)
Equities	6,711	4,721,389.83	ALPHABET INC CAP STK CL A CAP STK CL A
Equities	14,900	10,482,597.00	ALPHABET INC CAP STK CL A CAP STK CL A
Equities	21,586	15,186,398.58	ALPHABET INC CAP STK CL A CAP STK CL A
Equities	7,286	5,125,919.58	ALPHABET INC CAP STK CL A CAP STK CL A
Equities	5,230	3,679,461.90	ALPHABET INC CAP STK CL A CAP STK CL A
Equities	27,721	19,185,704.10	ALPHABET INC CAP STK CL C CAP STK CL C
Equities	21,710	15,025,491.00	ALPHABET INC CAP STK CL C CAP STK CL C
Equities	6,645	4,599,004.50	ALPHABET INC CAP STK CL C CAP STK CL C
Equities	28,100	522,886.25	ALPS ELECTRIC CO NPV
Equities	32,267	484,831.01	ALTICE N.V
Equities	62,098	929,955.20	ALTICE N.V.
Equities	1,521	42,344.64	ALTISOURCE PORTFOLIO COM USD1.00
Equities	4,885	44,893.15	ALTISOURCE RESIDENTIAL CORP REIT

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	500	13,490.00	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	2,286	61,676.28	ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001
Equities	57,353	3,955,062.88	ALTRIA GROUP INC COM
Equities	91,700	6,323,632.00	ALTRIA GROUP INC COM
Equities	142,937	9,856,935.52	ALTRIA GROUP INC COM
Equities	117,111	8,075,974.56	ALTRIA GROUP INC COM
Equities	46,100	3,179,056.00	ALTRIA GROUP INC COM
Equities	42,338	1,847,315.42	AMADEUS IT GROUP EURO.01
Equities	2,280	99,482.24	AMADEUS IT GROUP EURO.01
Equities	17,522	764,529.75	AMADEUS IT GROUP EURO.01
Equities	2,090	49,992.80	AMAG PHARMACEUTICALS INC COM STK
Equities	2,639	63,124.88	AMAG PHARMACEUTICALS INC COM STK
Equities	11,114	7,953,400.68	AMAZON COM INC COM
Equities	23,600	16,888,632.00	AMAZON COM INC COM
Equities	20,350	14,562,867.00	AMAZON COM INC COM
Equities	28,427	20,342,929.74	AMAZON COM INC COM
Equities	9,737	6,967,991.94	AMAZON COM INC COM
Equities	10,261	7,342,976.82	AMAZON COM INC COM
Equities	4,171	68,654.66	AMBAC FINL GROUP INC COM
Equities	478,500	2,845,236.05	AMBEV SA COM NPV
Equities	1,000	27,610.00	AMC ENTMT HLDGS INC CL A COM CL A COM
Equities	2,450	148,029.00	AMC NETWORKS INC CL A
Equities	4,630	279,744.60	AMC NETWORKS INC CL A
Equities	2,059	2.05	AMCORE FINL INC COM
Equities	11,017	635,901.24	AMDOCS ORD GBP0.01
Equities	149,805	981,270.63	AMEC FOSTER WHEEL E ORD GBP0.50
Equities	570,194	3,734,952.95	AMEC FOSTER WHEEL E ORD GBP0.50
Equities	16,980	111,224.43	AMEC FOSTER WHEEL E ORD GBP0.50
Equities	279,700	1,832,124.40	AMEC FOSTER WHEEL E ORD GBP0.50
Equities	1,600	80,768.00	AMEDISYS INC COM
Equities	30,370	1,533,077.60	AMEDISYS INC COM
Equities	1,617	81,626.16	AMEDISYS INC COM
Equities	21,790	1,527,261.10	AMER ELEC PWR CO INC COM
Equities	35,787	2,508,310.83	AMER ELEC PWR CO INC COM
Equities	12,500	876,125.00	AMER ELEC PWR CO INC COM
Equities	2,000	147,860.00	AMER FINL GROUP INC OH COM STK
Equities	5,435	401,809.55	AMER FINL GROUP INC OH COM STK
Equities	900	101,835.00	AMER NATL INS CO COM
Equities	756	85,541.40	AMER NATL INS CO COM
Equities	400	149,820.00	AMERCO COM
Equities	390	146,074.50	AMERCO COM
Equities	11,190	599,560.20	AMEREN CORP COM
Equities	17,078	915,039.24	AMEREN CORP COM
Equities	29,300	829,483.00	AMERICAN AIRLINES INC COM USD1
Equities	41,633	1,178,630.23	AMERICAN AIRLINES INC COM USD1
Equities	45,900	1,299,429.00	AMERICAN AIRLINES INC COM USD1
Equities	2,400	101,856.00	AMERICAN ASSETS TR INC COM
Equities	3,019	128,126.36	AMERICAN ASSETS TR INC COM
Equities	5,500	79,640.00	AMERICAN AXLE & MFG HLDGS INC COM
Equities	6,622	95,886.56	AMERICAN AXLE & MFG HLDGS INC COM
Equities	5,400	285,498.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	9,201	486,456.87	AMERICAN CAMPUS CMNTYS INC COM
Equities	13,200	261,624.00	AMERICAN CAP AGY CORP
Equities	24,636	488,285.52	AMERICAN CAP AGY CORP
Equities	24,800	392,584.00	AMERICAN CAP LTD COM STK
Equities	2,583	40,785.57	AMERICAN CAP MTG INVT CORP COM
Equities	10,200	162,486.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	11,870	189,089.10	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	2,600	37,050.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	92,331	1,315,716.75	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	5,518	78,631.50	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	26,905	1,634,747.80	AMERICAN EXPRESS CO
Equities	42,410	2,576,831.60	AMERICAN EXPRESS CO
Equities	59,016	3,585,812.16	AMERICAN EXPRESS CO
Equities	25,385	1,542,392.60	AMERICAN EXPRESS CO
Equities	5,500	334,180.00	AMERICAN EXPRESS CO
Equities	9,100	186,368.00	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	13,809	282,808.32	AMERICAN HOMES 4 RENT COMMON STOCK
Equities	54,431	2,878,855.59	AMERICAN INTERNATIONAL GROUP INC COM
Equities	21,230	1,122,854.70	AMERICAN INTERNATIONAL GROUP INC COM
Equities	81,399	4,305,193.11	AMERICAN INTERNATIONAL GROUP INC COM
Equities	30,753	1,626,526.17	AMERICAN INTERNATIONAL GROUP INC COM
Equities	42,900	2,268,981.00	AMERICAN INTERNATIONAL GROUP INC COM
Equities	600	15,108.00	AMERICAN NATL BANKSHARES INC COM
Equities	700	19,670.00	AMERICAN PUB ED INC COM STK
Equities	1,563	43,920.30	AMERICAN PUB ED INC COM STK
Equities	1,300	51,311.00	AMERICAN RAILCAR INDS INC COM STK
Equities	1,030	40,654.10	AMERICAN RAILCAR INDS INC COM STK
Equities	2,065	14,000.70	AMERICAN RLTY INVS INC COM
Equities	3,500	153,370.00	AMERICAN STS WTR CO COM
Equities	3,332	146,008.24	AMERICAN STS WTR CO COM
Equities	310	2,616.40	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	659	5,561.96	AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW
Equities	22,937	2,605,872.57	AMERICAN TOWER CORP
Equities	20,550	2,334,685.50	AMERICAN TOWER CORP

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	31,428	3,570,535.08	AMERICAN TOWER CORP
Equities	31,297	3,555,652.17	AMERICAN TOWER CORP
Equities	15,009	1,705,172.49	AMERICAN TOWER CORP
Equities	2,300	34,753.00	AMERICAN VANGUARD CORP COM
Equities	2,095	31,655.45	AMERICAN VANGUARD CORP COM
Equities	9,200	777,492.00	AMERICAN WTR WKS CO INC NEW COM
Equities	13,354	1,128,546.54	AMERICAN WTR WKS CO INC NEW COM
Equities	829	23,410.96	AMERICAS CAR-MART INC COM
Equities	7,960	715,206.00	AMERIPRISE FINL INC COM
Equities	12,721	1,142,981.85	AMERIPRISE FINL INC COM
Equities	12,600	1,132,110.00	AMERIPRISE FINL INC COM
Equities	2,260	67,122.00	AMERIS BANCORP COM
Equities	2,218	65,874.60	AMERIS BANCORP COM
Equities	1,122	68,688.84	AMERISAFE INC COM
Equities	2,800	8,456.00	AMERISERV FINL INC COM
Equities	9,380	744,021.60	AMERISOURCEBERGEN CORP COM
Equities	44,842	3,556,867.44	AMERISOURCEBERGEN CORP COM
Equities	24,420	1,936,994.40	AMERISOURCEBERGEN CORP COM
Equities	14,068	1,115,873.76	AMERISOURCEBERGEN CORP COM
Equities	800	-	AMERN MED ALERT CORP COM STK
Equities	800	29,928.00	AMERN SCI & ENGR INC COM
Equities	186	6,958.26	AMERN SCI & ENGR INC COM
Equities	145	294.35	AMERN SHARED HOSP SVCS COM
Equities	4,600	48,208.00	AMERN SOFTWARE INC CL A
Equities	1,100	73,018.00	AMERN WOODMARK CORP COM
Equities	870	57,750.60	AMERN WOODMARK CORP COM
Equities	33,278	1,538,441.94	AMETEK INC NEW COM
Equities	9,075	419,537.25	AMETEK INC NEW COM
Equities	17,211	795,664.53	AMETEK INC NEW COM
Equities	32,740	4,981,391.00	AMGEN INC COM
Equities	55,415	8,431,392.25	AMGEN INC COM
Equities	41,417	6,301,596.55	AMGEN INC COM
Equities	11,483	1,747,138.45	AMGEN INC COM
Equities	6,300	34,398.00	AMICUS THERAPEUTICS INC COM
Equities	9,240	50,450.40	AMICUS THERAPEUTICS INC COM
Equities	6,000	34,500.00	AMKOR TECHNOLOGY INC COM
Equities	4,936	28,382.00	AMKOR TECHNOLOGY INC COM
Equities	2,100	83,937.00	AMN HEALTHCARE SVCS INC COM
Equities	2,831	113,155.07	AMN HEALTHCARE SVCS INC COM
Equities	900	10,179.00	AMPCO-PITTSBURG CORP COM
Equities	900	10,179.00	AMPCO-PITTSBURG CORP COM
Equities	3,544	57,129.28	AMPHASTAR PHARMACEUTICALS INC DEL COM
Equities	8,730	500,490.90	AMPHENOL CORP NEW CL A
Equities	21,992	1,260,801.36	AMPHENOL CORP NEW CL A
Equities	7,800	447,174.00	AMPHENOL CORP NEW CL A
Equities	138,442	2,042,019.50	AMPLIFY SNACK BRANDS INC COM
Equities	5,538	81,685.50	AMPLIFY SNACK BRANDS INC COM
Equities	500	2,430.00	AMREP CORP COM STK USD0.10
Equities	252	1,224.72	AMREP CORP COM STK USD0.10
Equities	1,600	124,064.00	AMSURG CORP COM
Equities	3,941	305,585.14	AMSURG CORP COM
Equities	493	2,943.21	AMTECH SYS INC COM PAR \$0.01 NEW STK
Equities	5,934	145,383.00	AMTRUST FINL SVCS INC COM
Equities	5,956	145,922.00	AMTRUST FINL SVCS INC COM
Equities	990,000	389,213.65	AMVIG HOLDINGS LIMITED HKD0.01
Equities	1,400	630.70	AMYRIS INC FORMERLY AMYRIS BIOTECHNOLOGIES INC TO 06/21/2010 COM
Equities	3,545	188,771.25	ANADARKO PETRO CORP COM
Equities	24,060	1,281,195.00	ANADARKO PETRO CORP COM
Equities	36,962	1,968,226.50	ANADARKO PETRO CORP COM
Equities	11,920	675,148.80	ANALOG DEVICES INC COM
Equities	22,333	1,264,941.12	ANALOG DEVICES INC COM
Equities	8,800	498,432.00	ANALOG DEVICES INC COM
Equities	700	55,608.00	ANALOGIC CORP COM PAR \$0.05
Equities	976	77,533.44	ANALOGIC CORP COM PAR \$0.05
Equities	2,550	90,627.00	ANDERSONS INC COM
Equities	2,494	88,636.76	ANDERSONS INC COM
Equities	9,194	433,791.74	ANDRITZ AG NPV (BR)
Equities	5,030	237,325.70	ANDRITZ AG NPV (BR)
Equities	7,200	339,710.74	ANDRITZ AG NPV (BR)
Equities	4,069	26,489.19	ANGIE'S LIST INC
Equities	2,389	34,329.93	ANGIODYNAMICS INC COM STK
Equities	50,051	486,355.51	ANGLO AMERICAN USD0.54945
Equities	6,260	114,381.25	ANGLOGOLD ASHANTI LIMITED ZAR0.25
Equities	75,540	1,380,249.14	ANGLOGOLD ASHANTI LIMITED ZAR0.25
Equities	30,276	3,955,490.45	ANHEUSER-BUSCH INBEV NV
Equities	20,400	2,665,213.54	ANHEUSER-BUSCH INBEV NV
Equities	419	23,388.58	ANI PHARMACEUTICALS INC COM
Equities	1,465	78,597.25	ANIKA THERAPEUTICS INC COM STK
Equities	57,269	267,852.82	ANIMA HLDG SPA NPV
Equities	1,780	94,838.40	ANIXTER INTL INC COM
Equities	10,813	576,116.64	ANIXTER INTL INC COM
Equities	10,210	543,988.80	ANIXTER INTL INC COM
Equities	1,702	90,682.56	ANIXTER INTL INC COM
Equities	71,500	791,505.00	ANNALY CAP MGMT INC COM
Equities	68,420	757,409.40	ANNALY CAP MGMT INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,331	393,038.25	ANSYS INC COM
Equities	18,700	1,697,025.00	ANSYS INC COM
Equities	6,320	573,540.00	ANSYS INC COM
Equities	8,282	8,696.10	ANTARES PHARMA INC COM
Equities	6,560	170,428.80	ANTERO RES CORP COM
Equities	1,000	25,980.00	ANTERO RES CORP COM
Equities	9,840	255,643.20	ANTERO RES CORP COM
Equities	10,716	278,401.68	ANTERO RES CORP COM
Equities	12,600	1,654,884.00	ANTHEM INC COM
Equities	19,519	2,563,625.46	ANTHEM INC COM
Equities	36,362	4,775,785.08	ANTHEM INC COM
Equities	7,300	958,782.00	ANTHEM INC COM
Equities	4,900	23,030.00	ANWORTH MTG AST CORP COM
Equities	10,823	50,868.10	ANWORTH MTG AST CORP COM
Equities	19,532	2,133,480.36	AON PLC COM
Equities	18,500	1,029,895.00	APACHE CORP COM
Equities	27,662	1,539,943.54	APACHE CORP COM
Equities	9,254	408,656.64	APARTMENT INVT & MGMT CO CL A
Equities	11,602	512,344.32	APARTMENT INVT & MGMT CO CL A
Equities	2,300	106,605.00	APOGEE ENTERPRISES INC COM
Equities	1,989	92,190.15	APOGEE ENTERPRISES INC COM
Equities	4,750	76,332.50	APOLLO COML REAL ESTATE FIN INC COM
Equities	8,080	73,689.60	APOLLO EDUCATION GROUP INC
Equities	8,824	80,474.88	APOLLO EDUCATION GROUP INC
Equities	14,028	77,715.12	APOLLO INVT CORP COM SH BEN INT
Equities	3,663	49,084.20	APOLLO RESIDENTIAL MTG INC COM
Equities	6,000	112,860.00	APPLE HOSPITALITY REIT INC COM NEW COM NEW
Equities	12,261	230,629.41	APPLE HOSPITALITY REIT INC COM NEW COM NEW
Equities	36,726	3,511,005.60	APPLE INC COM STK
Equities	34,300	3,279,080.00	APPLE INC COM STK
Equities	269,790	25,791,924.00	APPLE INC COM STK
Equities	402,574	38,486,074.40	APPLE INC COM STK
Equities	140,020	13,385,912.00	APPLE INC COM STK
Equities	94,908	9,073,204.80	APPLE INC COM STK
Equities	151	2,133.63	APPLIED GENETIC TECHNOLOGIES CORP COM
Equities	1,500	67,710.00	APPLIED INDL TECHNOLOGIES INC COM
Equities	3,270	147,607.80	APPLIED INDL TECHNOLOGIES INC COM
Equities	32,825	786,815.25	APPLIED MATERIALS INC COM
Equities	57,800	1,385,466.00	APPLIED MATERIALS INC COM
Equities	78,972	1,892,958.84	APPLIED MATERIALS INC COM
Equities	44,524	1,067,240.28	APPLIED MATERIALS INC COM
Equities	4,175	26,803.50	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	5,232	33,589.44	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	2,075	4,357.50	APPROACH RES INC COM STK
Equities	41,641	3,295,052.33	APTARGROUP INC COM
Equities	2,800	221,564.00	APTARGROUP INC COM
Equities	4,710	372,702.30	APTARGROUP INC COM
Equities	3	-	APW LTD APW LTD
Equities	8,850	315,591.00	AQUA AMER INC COM
Equities	12,890	459,657.40	AQUA AMER INC COM
Equities	96,496	3,224,896.32	ARAMARK COM
Equities	3,000	100,260.00	ARAMARK COM
Equities	16,874	563,929.08	ARAMARK COM
Equities	1,572	9,935.04	ARATANA THERAPEUTICS INC COM
Equities	1,100	7,909.00	ARBOR RLTY TR INC COM
Equities	2,300	16,537.00	ARBOR RLTY TR INC COM
Equities	1,500	5,835.00	ARC DOCUMENT SOLUTIONS INC COM
Equities	415	1,614.35	ARC DOCUMENT SOLUTIONS INC COM
Equities	78,100	1,329,630.40	ARC RES LTD CDA COM
Equities	15	43.50	ARCA BIOPHARMA INC COM PARS.001 STK
Equities	122,800	872,281.53	ARCA CONTINENTAL SAB DE CV
Equities	12,559	320,915.82	ARCAM AB NPV POST SPLIT
Equities	1,100	17,875.00	ARCBEST CORP COM USD0.01
Equities	1,616	26,260.00	ARCBEST CORP COM USD0.01
Equities	19,274	87,598.33	ARCELORMITTAL NPV
Equities	5,170	372,240.00	ARCH CAPITAL GROUP COM STK
Equities	8,714	627,408.00	ARCH CAPITAL GROUP COM STK
Equities	870	261.00	ARCH COAL INC COM USD0.01 (POST REV SPLIT)
Equities	27,200	1,166,608.00	ARCHER-DANIELS-MIDLAND CO COM
Equities	43,413	1,861,983.57	ARCHER-DANIELS-MIDLAND CO COM
Equities	11,307	484,957.23	ARCHER-DANIELS-MIDLAND CO COM
Equities	4,990	47,005.80	ARCHROCK INC COM
Equities	5,763	54,287.46	ARCHROCK INC COM
Equities	709	12,053.00	ARCTIC CAT INC COM
Equities	83,800	143,298.00	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	3,800	6,498.00	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	22,791	38,972.61	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	131,105	1,861,691.00	ARES CAP CORP COM
Equities	3,820	46,947.80	ARES COML REAL ESTATE CORP COM
Equities	1,443	60,201.96	ARGAN INC COM
Equities	2,577	133,746.30	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	32,637	1,693,860.30	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	1,955	101,464.50	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	7,500	55,425.00	ARIAD PHARMACEUTICALS INC COM
Equities	16,014	118,343.46	ARIAD PHARMACEUTICALS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	11,247	724,081.86	ARISTA NETWORKS INC COM
Equities	100	6,438.00	ARISTA NETWORKS INC COM
Equities	2,751	177,109.38	ARISTA NETWORKS INC COM
Equities	153,400	1,576,258.58	ARISTOCRAT LEISURE NPV
Equities	89,737	922,090.72	ARISTOCRAT LEISURE NPV
Equities	500	11,160.00	ARK RESTAURANTS CORP COM
Equities	1,292	16,808.92	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	3,721	51,126.54	ARMADA HOFFLER PPTYS INC REIT
Equities	1,633	32,660.00	ARMOUR RESIDENTIAL REIT INC COM NEW COM NEW
Equities	150	2,542.50	ARMSTRONG FLOORING INC COM
Equities	1,957	33,171.15	ARMSTRONG FLOORING INC COM
Equities	300	11,745.00	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	3,915	153,272.25	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	107	300.67	AROTECH CORP COM NEW STK
Equities	5,800	11,020.00	ARQULE INC COM
Equities	3,400	12,104.00	ARRAY BIOPHARMA INC COM
Equities	15,800	56,248.00	ARRAY BIOPHARMA INC COM
Equities	277	1,218.80	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	7,907	165,730.72	ARRIS INTERNATIONAL LTD COM USD0.01
Equities	12,707	266,338.72	ARRIS INTERNATIONAL LTD COM USD0.01
Equities	2,500	154,750.00	ARROW ELECTR INC COM
Equities	6,554	405,692.60	ARROW ELECTR INC COM
Equities	1,276	38,650.04	ARROW FINL CORP COM
Equities	3,538	18,822.16	ARROWHEAD PHARMACEUTICALS INC COM
Equities	900	30,528.00	ARTESIAN RES CORP CL A CL A
Equities	3,310	91,620.80	ARTISAN PARTNERS ASSET MGMT INC CL A CL A
Equities	800	2,368.00	ARTS WAY MFG INC COM
Equities	56,900	1,833,623.16	ASAHI GROUP HOLDINGS LTD NPV
Equities	6,200	199,797.25	ASAHI GROUP HOLDINGS LTD NPV
Equities	1,100	58,014.00	ASBURY AUTOMOTIVE GROUP INC COM
Equities	17,333	914,142.42	ASBURY AUTOMOTIVE GROUP INC COM
Equities	2,020	106,534.80	ASBURY AUTOMOTIVE GROUP INC COM
Equities	8,928	62,406.72	ASCENA RETAIL GROUP INC COM
Equities	13,865	96,916.35	ASCENA RETAIL GROUP INC COM
Equities	2,738,500	5,046,050.97	ASCENDAS R/EST INV NPV (REIT)
Equities	910	14,004.90	ASCENT CAP GROUP INC COM SER A STK
Equities	1,017	15,651.63	ASCENT CAP GROUP INC COM SER A STK
Equities	1,493	21,111.02	ASHFORD HOSPITALITY PRIME INC COM
Equities	1,232	17,420.48	ASHFORD HOSPITALITY PRIME INC COM
Equities	6,200	33,294.00	ASHFORD HOSPITALITY TR INC COM SHS
Equities	5,116	27,472.92	ASHFORD HOSPITALITY TR INC COM SHS
Equities	71	3,550.00	ASHFORD INC COM USD0.01 'WT'
Equities	58	2,900.00	ASHFORD INC COM USD0.01 'WT'
Equities	3,104	356,246.08	ASHLAND INC NEW COM
Equities	13,690	1,571,201.30	ASHLAND INC NEW COM
Equities	4,666	535,516.82	ASHLAND INC NEW COM
Equities	10,600	1,216,562.00	ASHLAND INC NEW COM
Equities	46,935	667,582.37	ASHTHEAD GROUP ORD GBP0.10
Equities	220,600	3,689,926.89	ASICS CORP NPV
Equities	68,101	6,687,305.22	ASML HOLDING NV EUR0.09
Equities	3,300	153,054.00	ASPEN INSURANCE HLDGS COM
Equities	4,069	188,720.22	ASPEN INSURANCE HLDGS COM
Equities	4,300	173,032.00	ASPEN TECHNOLOGY INC COM
Equities	6,229	250,654.96	ASPEN TECHNOLOGY INC COM
Equities	281,165	5,711,107.03	ASSA ABLOY SER'B'NPV (POST SPLIT)
Equities	128,500	2,610,130.18	ASSA ABLOY SER'B'NPV (POST SPLIT)
Equities	120,516	1,412,510.52	ASSIC GENERALI SPA EUR1
Equities	15,241	553,973.62	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	30,140	1,095,516.36	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	700	20,076.00	ASSOCIATED CAP GROUP INC CL A CL A
Equities	160	4,588.80	ASSOCIATED CAP GROUP INC CL A CL A
Equities	8,500	145,775.00	ASSOCTD BANC-CORP COM
Equities	10,019	171,825.85	ASSOCTD BANC-CORP COM
Equities	11,575	999,038.25	ASSURANT INC COM
Equities	1,950	168,304.50	ASSURANT INC COM
Equities	4,386	378,555.66	ASSURANT INC COM
Equities	7,300	185,201.00	ASSURED GUARANTY LTD COMMON STK
Equities	10,742	272,524.54	ASSURED GUARANTY LTD COMMON STK
Equities	800	8,456.00	ASTA FDG INC COM
Equities	600	6,342.00	ASTA FDG INC COM
Equities	62,937	254,228.61	ASTALDI EUR2
Equities	1,600	89,840.00	ASTEC INDS INC COM
Equities	35,015	1,966,092.25	ASTEC INDS INC COM
Equities	1,675	94,051.25	ASTEC INDS INC COM
Equities	206,200	3,215,907.98	ASTELLAS PHARMA NPV
Equities	5,900	90,447.00	ASTORIA FINL CORP COM
Equities	6,669	102,235.77	ASTORIA FINL CORP COM
Equities	244,000	136,658.47	ASTRA INTL IDR50
Equities	27,100	1,618,272.50	ASTRAZENECA ORD USD0.25
Equities	1,213	40,344.38	ASTRONICS CORP COM
Equities	1,237	18,827.14	ASTRONOVA INC COMMON STOCK
Equities	240	405.60	ASTROTECH CORP COM STK
Equities	735	3,461.85	ASURE SOFTWARE INC COM
Equities	147,787	6,385,876.27	AT&T INC COM
Equities	307,594	13,291,136.74	AT&T INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	451,202	19,496,438.42	AT&T INC COM
Equities	242,360	10,472,375.60	AT&T INC COM
Equities	74,956	3,238,848.76	AT&T INC COM
Equities	800	18,008.00	ATARA BIOTHERAPEUTICS INC COM
Equities	1,556	35,025.56	ATARA BIOTHERAPEUTICS INC COM
Equities	1,600	220,816.00	ATHENAHEALTH INC COM MON STOCK
Equities	3,243	447,566.43	ATHENAHEALTH INC COM MON STOCK
Equities	83,600	2,077,623.19	ATLANTIA S.P.A
Equities	62	233.12	ATLANTIC AMERN CORP COM
Equities	1,600	4,656.00	ATLANTICUS HLDGS CORP COM
Equities	1,383	4,024.53	ATLANTICUS HLDGS CORP COM
Equities	1,900	78,698.00	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,992	82,508.64	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	4,100	333,412.00	ATMOS ENERGY CORP COM
Equities	7,067	574,688.44	ATMOS ENERGY CORP COM
Equities	5,900	479,788.00	ATMOS ENERGY CORP COM
Equities	1,300	101,153.00	ATN INTL INC COM
Equities	845	65,749.45	ATN INTL INC COM
Equities	11,280	933,973.91	ATOS SE
Equities	28,300	2,343,214.68	ATOS SE
Equities	2,600	36,738.00	ATRICURE INC COM STK
Equities	117	50,059.62	ATRION CORP COM
Equities	4,400	55,088.00	ATWOOD OCEANICS INC COM
Equities	35,121	439,714.92	ATWOOD OCEANICS INC COM
Equities	5,053	63,263.56	ATWOOD OCEANICS INC COM
Equities	172,032	3,089,651.95	AUST & NZ BANK GRP NPV
Equities	7,260	130,387.80	AUST & NZ BANK GRP NPV
Equities	99,280	1,783,044.12	AUST & NZ BANK GRP NPV
Equities	42,530	200,922.39	AUTO TRADER GROUP PLC
Equities	1,463	20,291.81	AUTOBYTEL INC COM NEW
Equities	10,080	545,731.20	AUTODESK INC COM
Equities	33,300	1,802,862.00	AUTODESK INC COM
Equities	16,167	875,281.38	AUTODESK INC COM
Equities	3,600	386,820.00	AUTOLIV INC COM STK
Equities	6,271	673,818.95	AUTOLIV INC COM STK
Equities	12,461	1,144,792.07	AUTOMATIC DATA PROCESSING INC COM
Equities	21,790	2,001,847.30	AUTOMATIC DATA PROCESSING INC COM
Equities	33,682	3,094,365.34	AUTOMATIC DATA PROCESSING INC COM
Equities	3,668	336,979.16	AUTOMATIC DATA PROCESSING INC COM
Equities	3,600	169,128.00	AUTONATION INC COM
Equities	5,262	247,208.76	AUTONATION INC COM
Equities	5,112	1,196,403.20	AUTONEUM HLDG AG CHF0.05
Equities	1,290	1,024,053.60	AUTOZONE INC COM
Equities	2,190	1,738,509.60	AUTOZONE INC COM
Equities	1,200	952,608.00	AUTOZONE INC COM
Equities	500	6,110.00	AV HOMES INC COM
Equities	800	9,776.00	AV HOMES INC COM
Equities	4,719	851,260.41	AVALONBAY CMNTYS REIT
Equities	46,010	8,299,743.90	AVALONBAY CMNTYS REIT
Equities	8,364	1,508,781.96	AVALONBAY CMNTYS REIT
Equities	9,933	1,791,813.87	AVALONBAY CMNTYS REIT
Equities	6,800	1,226,652.00	AVALONBAY CMNTYS REIT
Equities	1,600	73,696.00	AVANGRID INC COM
Equities	4,210	193,912.60	AVANGRID INC COM
Equities	2,600	2,498.86	AVEO PHARMACEUTICALS INC COM STK
Equities	4,775	4,589.25	AVEO PHARMACEUTICALS INC COM STK
Equities	3,370	251,907.50	AVERY DENNISON CORP COM
Equities	6,524	487,669.00	AVERY DENNISON CORP COM
Equities	365	2,837.75	AVIAT NETWORKS INC COM NEW COM NEW
Equities	167	1,299.26	AVIAT NETWORKS INC COM NEW COM NEW
Equities	2,000	11,620.00	AVID TECHNOLOGY INC COM
Equities	147	0.01	AVINCI MEDIA CORP COM STK
Equities	1,800	2,520.00	AVIRAGEN THERAPEUTICS INC COM
Equities	4,600	148,258.00	AVIS BUDGET GROUP INC COM STK
Equities	6,940	223,676.20	AVIS BUDGET GROUP INC COM STK
Equities	2,600	116,480.00	AVISTA CORP COM ISIN # US05379B1070
Equities	4,486	200,972.80	AVISTA CORP COM ISIN # US05379B1070
Equities	228,654	1,204,013.06	AVIVA ORD GBP0.25
Equities	261,797	1,378,532.65	AVIVA ORD GBP0.25
Equities	399,850	2,105,472.11	AVIVA ORD GBP0.25
Equities	5,500	222,805.00	AVNET INC COM
Equities	9,390	380,388.90	AVNET INC COM
Equities	27,700	104,706.00	AVON PRODUCTS INC COM USD0.25
Equities	35,832	135,444.96	AVON PRODUCTS INC COM USD0.25
Equities	2,600	35,308.00	AVX CORP COM
Equities	4,014	54,510.12	AVX CORP COM
Equities	4,400	19,096.00	AWARE INC MASS COM
Equities	102,900	2,035,409.87	AXA EUR2.29
Equities	14,310	283,058.46	AXA EUR2.29
Equities	133,140	2,633,571.13	AXA EUR2.29
Equities	29,474	583,009.43	AXA EUR2.29
Equities	2,600	68,978.00	AXALTA COATING SYSTEMS LTD COM USD1.00
Equities	12,202	323,719.06	AXALTA COATING SYSTEMS LTD COM USD1.00
Equities	19,379	1,014,558.87	AXEL SPRINGER SE NPV(REGD)
Equities	2,880	93,916.80	AXIALL CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,740	187,181.40	AXIALL CORP COM
Equities	119,934	4,653,439.20	AXIS BANK GDR EACH REPR 5 INR10 'REGS
Equities	4,500	247,500.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	6,571	361,405.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	4,400	14,036.00	AXT INC COM
Equities	37,891	614,166.16	AZIMUT HLDG S.P.A NPV
Equities	800	47,984.00	AZZ INC COM
Equities	2,277	136,574.46	AZZ INC COM
Equities	2,800	134,960.00	B & G FOODS INC COMMON STOCK
Equities	40,128	1,934,169.60	B & G FOODS INC COMMON STOCK
Equities	26,545	1,279,469.00	B & G FOODS INC COMMON STOCK
Equities	4,285	206,537.00	B & G FOODS INC COMMON STOCK
Equities	4,800	221,640.00	B/E AEROSPACE INC COM
Equities	32,730	1,511,307.75	B/E AEROSPACE INC COM
Equities	8,403	388,008.52	B/E AEROSPACE INC COM
Equities	3,550	52,149.50	BABCOCK & WILCOX ENTERPRISES INC COM
Equities	3,790	55,675.10	BABCOCK & WILCOX ENTERPRISES INC COM
Equities	1,400	102,242.00	BADGER METER INC COM
Equities	1,267	92,529.01	BADGER METER INC COM
Equities	270,348	1,893,742.21	BAE SYSTEMS ORD GBP0.025
Equities	101,592	711,634.85	BAE SYSTEMS ORD GBP0.025
Equities	16,928	763,960.64	BAKER HUGHES INC COM
Equities	20,378	919,659.14	BAKER HUGHES INC COM
Equities	31,695	1,430,395.35	BAKER HUGHES INC COM
Equities	11,300	509,969.00	BAKER HUGHES INC COM
Equities	65,400	2,458,767.08	BAKKAFFROST P/F COMSTK
Equities	800	47,720.00	BALCHEM CORP COM
Equities	2,256	134,570.40	BALCHEM CORP COM
Equities	2,500	61,650.00	BALDWIN & LYONS INC CL B
Equities	37,974	2,745,140.46	BALL CORP COM
Equities	6,360	459,764.40	BALL CORP COM
Equities	12,801	925,384.29	BALL CORP COM
Equities	7,800	563,862.00	BALL CORP COM
Equities	2,000	10,460.00	BALLANTYNE STRONG INC COM
Equities	42,675	772,417.50	BANC CALIF INC COM
Equities	76,360	1,382,116.00	BANC CALIF INC COM
Equities	3,965	71,766.50	BANC CALIF INC COM
Equities	14,598	290,944.61	BANCA GENERALI EURI
Equities	96,600	1,947,817.57	BANCA IFIS EURI
Equities	700	42,224.00	BANCFIRST CORP COM
Equities	934	56,338.88	BANCFIRST CORP COM
Equities	1	2.38	BANCO POPOLARE NPV
Equities	2,661	16,019.22	BANCORP INC DEL COM STK
Equities	4,600	104,374.00	BANCORPSOUTH INC COM
Equities	6,888	156,288.72	BANCORPSOUTH INC COM
Equities	61,140	307,994.08	BANK HAPOALIM B.M. ILS1
Equities	700	33,859.00	BANK MARIN BANCORP COM STK
Equities	52,994	2,058,816.90	BANK NEW YORK MELLON CORP COM STK
Equities	79,099	3,072,996.15	BANK NEW YORK MELLON CORP COM STK
Equities	140,076	5,441,952.60	BANK NEW YORK MELLON CORP COM STK
Equities	36,500	1,418,025.00	BANK NEW YORK MELLON CORP COM STK
Equities	291,979	3,874,561.33	BANK OF AMERICA CORP
Equities	506,623	6,722,887.21	BANK OF AMERICA CORP
Equities	755,791	10,029,346.57	BANK OF AMERICA CORP
Equities	123,239	1,635,381.53	BANK OF AMERICA CORP
Equities	2,526,500	1,940,968.94	BANK OF CHONGQING CO LTD COMMON STOCK
Equities	300,000	189,096.35	BANK OF COMMUNICATIONS CO 'H'
Equities	2,746,358	556,819.64	BANK OF IRELAND ORD STK EUR0.1
Equities	1,876,100	380,376.23	BANK OF IRELAND ORD STK EUR0.1
Equities	11,500	725,667.98	BANK OF MONTREAL COM NPV
Equities	2,900	108,808.00	BANK OF THE OZARKS INC COM
Equities	5,600	210,112.00	BANK OF THE OZARKS INC COM
Equities	1,500	17,985.00	BANKFINANCIAL CORP COM
Equities	140,206	898,434.40	BANKINTER SA EUR0.3(REGD)
Equities	1,500	11,220.00	BANKRATE INC DEL COM
Equities	4,489	33,577.72	BANKRATE INC DEL COM
Equities	1,700	52,224.00	BANKUNITED INC
Equities	75,346	2,314,629.12	BANKUNITED INC
Equities	46,175	1,418,496.00	BANKUNITED INC
Equities	6,949	213,473.28	BANKUNITED INC
Equities	1,500	63,810.00	BANNER CORP COM NEW COM NEW
Equities	1,692	71,977.68	BANNER CORP COM NEW COM NEW
Equities	27,890	274,386.56	BARCLAYS AFRICA GR ZAR2
Equities	150,670	279,162.08	BARCLAYS PLC ORD GBP0.25
Equities	1,643	16,676.45	BARNES & NOBLE ED INC COM
Equities	3,285	33,342.75	BARNES & NOBLE ED INC COM
Equities	2,600	29,510.00	BARNES & NOBLE INC COM
Equities	5,198	58,997.30	BARNES & NOBLE INC COM
Equities	2,100	69,552.00	BARNES GROUP INC COM
Equities	59,225	1,961,532.00	BARNES GROUP INC COM
Equities	3,388	112,210.56	BARNES GROUP INC COM
Equities	2,300	3,565.00	BARNWELL INDS INC COM
Equities	1,800	2,790.00	BARNWELL INDS INC COM
Equities	2,662	40,302.68	BARRACUDA NETWORKS INC COM
Equities	1,838	27,827.32	BARRACUDA NETWORKS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	42,380	229,673.62	BARRATT DEVELOPMENTS ORD GBP0.10
Equities	186,830	1,012,504.05	BARRATT DEVELOPMENTS ORD GBP0.10
Equities	1,500	9,585.00	BARRETT BILL CORP COM STK
Equities	5,310	33,930.90	BARRETT BILL CORP COM STK
Equities	900	37,188.00	BARRETT BUSINESS SVCS INC COM
Equities	539	22,271.48	BARRETT BUSINESS SVCS INC COM
Equities	22,411	1,708,964.47	BASF - ORD SHS COMSTK
Equities	9,300	15,624.00	BASIC ENERGY SVCS INC NEW COM
Equities	5,298	8,900.64	BASIC ENERGY SVCS INC NEW COM
Equities	631	15,106.14	BASSETT FURNITURE INDS INC COM STK
Equities	1,027	26,383.63	BATS GLOBAL MKTS INC COM
Equities	32,365	1,463,545.30	BAXTER INTL INC COM
Equities	26,270	1,187,929.40	BAXTER INTL INC COM
Equities	41,048	1,856,190.56	BAXTER INTL INC COM
Equities	40,818	1,845,789.96	BAXTER INTL INC COM
Equities	4,694	343,081.65	BAYERISCHE MOTOREN WERKE A G COM
Equities	1,559	6,251.59	BAZAARVOICE INC COM USD0.0001
Equities	38,094	1,356,527.34	BB&T CORP COM
Equities	59,911	2,133,430.71	BB&T CORP COM
Equities	199,033	1,119,729.98	BBVA(BILB-VIZ-ARG) EUR0.49
Equities	3,049	46,863.13	BBX CAP CORP CL A PAR \$0.01
Equities	800	8,192.00	BCB BANCORP INC COM STK
Equities	31,680	267,086.01	BCO BRADESCO SA COM NPV
Equities	225,700	1,773,898.09	BCO BRADESCO SA PRF NPV
Equities	2,600	118,222.00	BEACON ROOFING SUPPLY INC COM
Equities	39,950	1,816,526.50	BEACON ROOFING SUPPLY INC COM
Equities	37,525	1,706,261.75	BEACON ROOFING SUPPLY INC COM
Equities	4,869	221,393.43	BEACON ROOFING SUPPLY INC COM
Equities	951	8,967.93	BEAR ST FINL INC COM
Equities	4,800	20,208.00	BEASLEY BROADCAST GROUP INC CL A
Equities	1,500	6,315.00	BEASLEY BROADCAST GROUP INC CL A
Equities	480	3,720.00	BEAZER HOMES USA INC COM NEW COM NEW
Equities	1,581	12,252.75	BEAZER HOMES USA INC COM NEW COM NEW
Equities	164,900	802,395.44	BEAZLEY PLC (UK) ORD GBP0.05
Equities	1,900	955.89	BEBE STORES INC COM
Equities	3,058	1,538.48	BEBE STORES INC COM
Equities	7,926	1,344,170.34	BECTON DICKINSON & CO COM
Equities	11,230	1,904,495.70	BECTON DICKINSON & CO COM
Equities	15,809	2,681,048.31	BECTON DICKINSON & CO COM
Equities	8,150	1,382,158.50	BECTON DICKINSON & CO COM
Equities	7,200	311,184.00	BED BATH & BEYOND INC COM
Equities	12,067	521,535.74	BED BATH & BEYOND INC COM
Equities	15,320	1,444,806.95	BEIERSDORF AG EUR1
Equities	900	16,002.00	BEL FUSE INC CL B CL B
Equities	1,800	108,666.00	BELDEN INC COM
Equities	2,935	177,185.95	BELDEN INC COM
Equities	258,000	150,983.18	BELLE INTERNATIONA HKD0.01
Equities	59,000	1,496,975.29	BELLWAY GBP0.125
Equities	7,472	73,972.80	BELMOND LTD COM STOCK
Equities	4,600	236,854.00	BEMIS CO INC COM
Equities	6,570	338,289.30	BEMIS CO INC COM
Equities	3,900	82,485.00	BENCHMARK ELECTRS INC COM
Equities	4,570	96,655.50	BENCHMARK ELECTRS INC COM
Equities	6,522	82,959.84	BENEFICIAL BANCORP INC COM
Equities	859	32,745.08	BENEFITFOCUS INC COM
Equities	45,200	1,524,481.28	BERKLEY GP HOLDINGS
Equities	5,100	305,592.00	BERKLEY W R CORP COM
Equities	7,554	452,635.68	BERKLEY W R CORP COM
Equities	96,000	13,899,840.00	BERKSHIRE HATHAWAY INC-CL B
Equities	137,292	19,878,508.68	BERKSHIRE HATHAWAY INC-CL B
Equities	11,750	1,701,282.50	BERKSHIRE HATHAWAY INC-CL B
Equities	2,486	66,923.12	BERKSHIRE HILLS BANCORP INC COM
Equities	38,380	1,491,063.00	BERRY PLASTICS GROUP INC COM
Equities	8,534	331,545.90	BERRY PLASTICS GROUP INC COM
Equities	10,330	316,098.00	BEST BUY INC COM STK
Equities	20,265	620,109.00	BEST BUY INC COM STK
Equities	101,482	3,105,349.20	BEST BUY INC COM STK
Equities	973,454	1,929,921.66	BEZEQ ISRAEL TELCM ILS1
Equities	5,200	45,292.00	BGC PARTNERS INC CL A CL A
Equities	14,611	127,261.81	BGC PARTNERS INC CL A CL A
Equities	854,406	-	BGP HOLDING BENEFIT NPV
Equities	91,507	1,153,294.72	BHP BILLITON PLC USD0.50
Equities	4,411	622,105.85	BIC EUR3.82
Equities	7,890	1,112,766.98	BIC EUR3.82
Equities	39,000	369,334.93	BIDVEST GROUP ZAR0.05
Equities	1,200	11,124.00	BIG 5 SPORTING GOODS CORP COM
Equities	1,369	12,690.63	BIG 5 SPORTING GOODS CORP COM
Equities	1,300	65,143.00	BIG LOTS INC COM
Equities	3,656	183,202.16	BIG LOTS INC COM
Equities	82,864	865,133.92	BIG YELLOW GROUP (PLACING) ORD GBP0.10
Equities	100	40,334.00	BIGLARI HLDGS INC CL A COM
Equities	76	30,653.84	BIGLARI HLDGS INC CL A COM
Equities	1,600	228,832.00	BIO RAD LABS INC CL A
Equities	8,800	1,258,576.00	BIO RAD LABS INC CL A
Equities	1,596	228,259.92	BIO RAD LABS INC CL A



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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,100	8,804.00	BIOCRYST PHARMACEUTICALS INC COM
Equities	7,343	20,854.12	BIOCRYST PHARMACEUTICALS INC COM
Equities	4,635	10,938.60	BIODELIVERY SCIENCES INTL INC COM
Equities	9,180	2,219,907.60	BIOGEN INC COMMON STOCK
Equities	16,204	3,918,451.28	BIOGEN INC COMMON STOCK
Equities	9,396	2,272,140.72	BIOGEN INC COMMON STOCK
Equities	4,141	1,001,376.62	BIOGEN INC COMMON STOCK
Equities	4,577	5,355.09	BIOLASE INC COM
Equities	6,100	474,580.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	11,865	923,097.00	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	5,300	13,515.00	BIOSCRIP INC COM
Equities	254	10,144.76	BIOSPECIFICS TECHNOLOGIES CORP COM
Equities	1,544	1,760.16	BIOSTAGE INC COM
Equities	2,790	314,628.30	BIO-TECHNE CORP COM
Equities	2,597	292,863.69	BIO-TECHNE CORP COM
Equities	2,216	36,120.80	BIOTELEMETRY INC COM
Equities	700	1,827.00	BIOTIME INC COM
Equities	2,300	6,003.00	BIOTIME INC COM
Equities	1,500	65,745.00	BJS RESTAURANTS INC COM
Equities	1,436	62,939.88	BJS RESTAURANTS INC COM
Equities	1,041,200	1,050,065.47	BK CENTRAL ASIA IDR62.50
Equities	826,800	833,839.92	BK CENTRAL ASIA IDR62.50
Equities	3,700,700	3,732,210.22	BK CENTRAL ASIA IDR62.50
Equities	1,490	102,512.00	BK HAW CORP COM
Equities	3,169	218,027.20	BK HAW CORP COM
Equities	245,000	860,754.07	BK LEUMI LE ISRAEL ILS1
Equities	4,200	32,256.00	BK MUT CORP NEW COM STK
Equities	2,004	15,390.72	BK MUT CORP NEW COM STK
Equities	61,030	2,975,136.14	BK OF NOVA SCOTIA COM NPV
Equities	1,700	22,236.00	BLACK BOX CORP DEL COM
Equities	31,533	412,451.64	BLACK BOX CORP DEL COM
Equities	1,984	25,950.72	BLACK BOX CORP DEL COM
Equities	1,600	100,864.00	BLACK HILLS CORP COM
Equities	3,837	241,884.48	BLACK HILLS CORP COM
Equities	49,765	1,871,164.00	BLACK KNIGHT FINL SVCS INC CL A CL A
Equities	1,559	58,618.40	BLACK KNIGHT FINL SVCS INC CL A CL A
Equities	2,200	149,380.00	BLACKBAUD INC COM
Equities	29,690	2,015,951.00	BLACKBAUD INC COM
Equities	15,755	1,069,764.50	BLACKBAUD INC COM
Equities	3,159	214,496.10	BLACKBAUD INC COM
Equities	4,283	143,437.67	BLACKHAWK NETWORK HLDGS INC COMMON STOCK
Equities	10,000	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	1,851	634,023.03	BLACKROCK INC COM STK
Equities	6,590	2,257,272.70	BLACKROCK INC COM STK
Equities	9,325	3,194,092.25	BLACKROCK INC COM STK
Equities	2,600	890,578.00	BLACKROCK INC COM STK
Equities	4,880	135,029.60	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	7,478	206,916.26	BLACKSTONE MTG TR INC COM CL A COM CL A
Equities	10,800	248,400.00	BLOCK H & R INC COM
Equities	16,776	385,848.00	BLOCK H & R INC COM
Equities	202	96.96	BLOUNDER TONGUE LABORATORIES INC COM
Equities	8,547	152,734.89	BLOOMIN BRANDS INC COM
Equities	1,500	15,540.00	BLUCORA INC COM
Equities	3,056	31,660.16	BLUCORA INC COM
Equities	1,000	23,340.00	BLUE BUFFALO PET PRODS INC COM
Equities	95,903	2,238,376.02	BLUE BUFFALO PET PRODS INC COM
Equities	2,844	66,378.96	BLUE BUFFALO PET PRODS INC COM
Equities	3,494	51,571.44	BLUE HILLS BANCORP INC COM
Equities	1,200	32,856.00	BLUE NILE INC COM
Equities	956	26,175.28	BLUE NILE INC COM
Equities	53,000	2,294,370.00	BLUEBIRD BIO INC COM
Equities	1,200	51,948.00	BLUEBIRD BIO INC COM
Equities	2,820	122,077.80	BLUEBIRD BIO INC COM
Equities	46,475	828,184.50	BMC STK HLDGS INC COM
Equities	4,426	78,871.32	BMC STK HLDGS INC COM
Equities	2,815	63,928.65	BNC BANCORP COM STK
Equities	51,262	2,264,028.17	BNP PARIBAS EUR2
Equities	12,070	533,081.43	BNP PARIBAS EUR2
Equities	14,820	654,537.43	BNP PARIBAS EUR2
Equities	12,470	550,747.75	BNP PARIBAS EUR2
Equities	15,700	695,843.54	BOARDWALK R/EST IN TRUST UNITS
Equities	1,800	68,310.00	BOB EVANS FARMS INC COM
Equities	1,127	42,769.65	BOB EVANS FARMS INC COM
Equities	13,954	694,692.06	BOBST GROUP AG CHF1 (REGD)
Equities	525,500	1,571,497.63	BOC HONG KONG HLDG NPV
Equities	5,450	707,791.50	BOEING CO COM
Equities	29,953	3,889,996.11	BOEING CO COM
Equities	44,069	5,723,241.03	BOEING CO COM
Equities	31,816	4,131,943.92	BOEING CO COM
Equities	22,454	2,916,100.98	BOEING CO COM
Equities	4,776	84,582.96	BOFI HLDG INC COM STK
Equities	4,800	375,998.81	BOIRON EUR1
Equities	2,850	65,407.50	BOISE CASCADE CO COM
Equities	1,100	68,970.00	BOK FINL CORP COM NEW
Equities	1,641	102,890.70	BOK FINL CORP COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	44,650	857,934.31	BOLIDEN AB NPV
Equities	3,462	6,958.62	BONANZA CREEK ENERGY INC COM COM STK
Equities	1,400	1,974.00	BON-TON STORES INC COM
Equities	1,600	2,256.00	BON-TON STORES INC COM
Equities	3,900	115,596.00	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	144,898	4,294,776.72	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	8,706	258,045.84	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK
Equities	9,500	280,440.00	BORG WARNER INC COM
Equities	39,800	1,174,896.00	BORG WARNER INC COM
Equities	16,087	474,888.24	BORG WARNER INC COM
Equities	400	68,412.00	BOSTON BEER INC CL A CL A
Equities	673	115,103.19	BOSTON BEER INC CL A CL A
Equities	1,800	21,204.00	BOSTON PRIVATE FINL HLDGS INC COM
Equities	6,189	72,906.42	BOSTON PRIVATE FINL HLDGS INC COM
Equities	55,800	1,304,046.00	BOSTON SCIENTIFIC CORP COM
Equities	98,514	2,302,272.18	BOSTON SCIENTIFIC CORP COM
Equities	3,400	73,202.00	BOTTOMLINE TECHNOLOGIES DE INC COM
Equities	33,779	973,069.43	BOUYGUES EUR1
Equities	3,791	39,198.94	BOX INC CL A CL A
Equities	3,300	60,720.00	BOYD GAMING CORP COM
Equities	76,165	1,401,436.00	BOYD GAMING CORP COM
Equities	5,199	95,661.60	BOYD GAMING CORP COM
Equities	1,530,844	8,966,442.43	BP ORD USD0.25
Equities	44,588	261,160.33	BP ORD USD0.25
Equities	439,961	2,576,934.67	BP ORD USD0.25
Equities	161,012	943,077.70	BP ORD USD0.25
Equities	1,100	20,328.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	25,876	71,479.55	BRADESPAR SA PRF NPV
Equities	3,100	94,736.00	BRADY CORP CL A
Equities	3,929	120,070.24	BRADY CORP CL A
Equities	109,360	1,008,910.93	BRAMBLES LTD NPV
Equities	7,100	119,280.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	171,475	2,880,780.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	13,525	227,220.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	25,411	1,226,044.15	BRENNTAG AG NPV
Equities	23,100	1,114,541.72	BRENNTAG AG NPV
Equities	71,900	1,012,827.78	BRF SA COM NPV
Equities	13,400	188,760.67	BRF SA COM NPV
Equities	1,391	39,504.40	BRIDGE BANCORP INC COM STK
Equities	1,100	7,964.00	BRIDGEPOINT ED INC COM
Equities	2,400	50,832.00	BRIGGS & STRATTON CORP CAP
Equities	2,904	61,506.72	BRIGGS & STRATTON CORP CAP
Equities	31,525	2,090,422.75	BRIGHT HORIZONS FA COM USD0.001
Equities	3,092	205,030.52	BRIGHT HORIZONS FA COM USD0.001
Equities	3,720	32,736.00	BRIGHTCOVE INC
Equities	2,600	118,378.00	BRINKER INTL INC COM
Equities	4,150	188,949.50	BRINKER INTL INC COM
Equities	2,990	85,185.10	BRINKS CO COM
Equities	4,313	122,877.37	BRINKS CO COM
Equities	73,970	5,440,493.50	BRISTOL MYERS SQUIBB CO COM
Equities	77,900	5,729,545.00	BRISTOL MYERS SQUIBB CO COM
Equities	80,300	5,906,065.00	BRISTOL MYERS SQUIBB CO COM
Equities	122,755	9,028,630.25	BRISTOL MYERS SQUIBB CO COM
Equities	57,285	4,213,311.75	BRISTOL MYERS SQUIBB CO COM
Equities	55,400	4,074,670.00	BRISTOL MYERS SQUIBB CO COM
Equities	1,900	21,679.00	BRISTOW GROUP INC COM
Equities	2,968	33,864.88	BRISTOW GROUP INC COM
Equities	47,764	3,092,299.64	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	32,345	2,094,054.77	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	185,090	1,501,889.77	BRITISH LAND CO ORD GBP0.25
Equities	190,600	1,546,599.98	BRITISH LAND CO ORD GBP0.25
Equities	4,800	127,008.00	BRIXMOR PPTY GROUP INC COM
Equities	14,887	393,910.02	BRIXMOR PPTY GROUP INC COM
Equities	6,393	993,472.20	BROADCOM LIMITED COM NPV
Equities	14,400	2,237,760.00	BROADCOM LIMITED COM NPV
Equities	3,229	501,786.60	BROADCOM LIMITED COM NPV
Equities	27,326	4,246,460.40	BROADCOM LIMITED COM NPV
Equities	10,743	1,669,462.20	BROADCOM LIMITED COM NPV
Equities	5,000	777,000.00	BROADCOM LIMITED COM NPV
Equities	6,600	430,320.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	8,500	554,200.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	1,200	49,236.00	BROADSOFT INC COM
Equities	27,180	1,115,195.40	BROADSOFT INC COM
Equities	2,012	82,552.36	BROADSOFT INC COM
Equities	26,800	246,024.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	32,900	302,022.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	7,650	118,116.00	BROOKDALE SR LIVING INC COM STK
Equities	13,163	203,236.72	BROOKDALE SR LIVING INC COM STK
Equities	67,750	2,229,641.18	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A
Equities	83,150	2,736,452.61	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A
Equities	11,570	382,619.90	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A
Equities	1,663	31,385.33	BROOKFIELD BUSINES UNIT LTD PARTNERSHIP
Equities	231	4,417.42	BROOKFIELD BUSINESS PARTNERS L P
Equities	4,100	45,223.00	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	4,147	45,741.41	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,400	49,368.00	BROOKS AUTOMATION INC COM
Equities	5,362	60,161.64	BROOKS AUTOMATION INC COM
Equities	5,300	198,591.00	BROWN & BROWN INC COM
Equities	7,982	299,085.54	BROWN & BROWN INC COM
Equities	1,856	200,503.68	BROWN FORMAN CORP CL A CL A
Equities	4,845	483,337.20	BROWN-FORMAN INC CL B NON-VTG COM
Equities	7,356	733,834.56	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1,357	9,702.55	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,781	12,734.15	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	5,800	131,892.00	BRUKER CORP
Equities	8,104	184,284.96	BRUKER CORP
Equities	3,200	145,024.00	BRUNSWICK CORP COM
Equities	6,834	309,716.88	BRUNSWICK CORP COM
Equities	1,800	52,560.00	BRYN MAWR BK CORP COM STK
Equities	466	2,600.28	BSQUARE CORP COM NEW
Equities	9,400	1,239,860.00	BSTN PPTYS INC
Equities	11,500	1,516,850.00	BSTN PPTYS INC
Equities	11,536	1,521,598.40	BSTN PPTYS INC
Equities	200,214	1,097,348.85	BT GROUP ORD GBP0.05
Equities	200,445	1,098,614.93	BT GROUP ORD GBP0.05
Equities	778,700	4,267,961.01	BT GROUP ORD GBP0.05
Equities	106,960	586,234.89	BT GROUP ORD GBP0.05
Equities	598,470	3,280,142.06	BT GROUP ORD GBP0.05
Equities	1,785	46,392.15	BUCKLE INC COM
Equities	21,588	561,072.12	BUCKLE INC COM
Equities	2,070	53,799.30	BUCKLE INC COM
Equities	700	97,265.00	BUFFALO WILD WINGS INC COM STK
Equities	1,275	177,161.25	BUFFALO WILD WINGS INC COM STK
Equities	5,029	67,489.18	BUILD-A-BEAR WORKSHOP INC COM STK
Equities	2,800	31,500.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	71,280	801,900.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	4,795	53,943.75	BUILDERS FIRSTSOURCE INC COM STK
Equities	6,387	377,791.05	BUNGE LTD
Equities	10,199	603,270.85	BUNGE LTD
Equities	6,400	378,560.00	BUNGE LTD
Equities	56,990	1,753,760.92	BUNZL PLC ORD GBP0.32142857
Equities	27,166	835,982.96	BUNZL PLC ORD GBP0.32142857
Equities	1,400	93,394.00	BURLINGTON STORES INC COM
Equities	26,850	1,791,163.50	BURLINGTON STORES INC COM
Equities	5,539	369,506.69	BURLINGTON STORES INC COM
Equities	71,615	716,046.17	BUZZI UNICEM SPA DI RISP EUR0.6(NON CNV)
Equities	36,698	639,268.02	BUZZI UNICEM SPA EUR0.60
Equities	5,300	189,581.00	BWX TECHNOLOGIES INC COM
Equities	48,605	1,738,600.85	BWX TECHNOLOGIES INC COM
Equities	7,581	271,172.37	BWX TECHNOLOGIES INC COM
Equities	1,100	6,710.00	C D I CORP COM
Equities	2,019	12,315.90	C D I CORP COM
Equities	6,180	458,865.00	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	10,275	762,918.75	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	2,700	200,475.00	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	3,348	787,315.68	C R BARD
Equities	9,200	2,163,472.00	C R BARD
Equities	5,558	1,307,019.28	C R BARD
Equities	2,300	1,385.29	C&J ENERGY SERVICES LTD COM USD0.01
Equities	794	478.22	C&J ENERGY SERVICES LTD COM USD0.01
Equities	88	1,299.76	CA 1ST NATL BANCORP COM
Equities	17,200	564,676.00	CA INC COM
Equities	21,283	698,720.89	CA INC COM
Equities	147,279	4,835,169.57	CA INC COM
Equities	2,300	115,138.00	CABELAS INC COM STK
Equities	3,813	190,878.78	CABELAS INC COM STK
Equities	339	173,367.99	CABLE ONE INC COM
Equities	326	166,719.66	CABLE ONE INC COM
Equities	2,800	127,848.00	CABOT CORP COM
Equities	20,850	952,011.00	CABOT CORP COM
Equities	31,145	1,422,080.70	CABOT CORP COM
Equities	4,267	194,831.22	CABOT CORP COM
Equities	2,000	84,680.00	CABOT MICROELECTRONICS CORP COM
Equities	1,501	63,552.34	CABOT MICROELECTRONICS CORP COM
Equities	19,800	509,652.00	CABOT OIL & GAS CORP COM
Equities	30,774	792,122.76	CABOT OIL & GAS CORP COM
Equities	32,953	848,210.22	CABOT OIL & GAS CORP COM
Equities	300	27,123.00	CACI INTL INC CL A CL A
Equities	19,340	1,748,529.40	CACI INTL INC CL A CL A
Equities	1,951	176,389.91	CACI INTL INC CL A CL A
Equities	17,600	427,680.00	CADENCE DESIGN SYS INC COM
Equities	22,486	546,409.80	CADENCE DESIGN SYS INC COM
Equities	71,500	859,409.41	CAE INC COM NPV
Equities	4,589	35,289.41	CAESARS ENTERTAINMENT CORP COM USD0.01
Equities	2,221	16,657.50	CAI INTL INC COM
Equities	469,152	1,025,209.10	CAIXABANK SA EUR1
Equities	4,775	5.73	CAL DIVE INTL INC DEL COM
Equities	1,700	75,344.00	CAL MAINE FOODS INC COM NEW STK
Equities	9,493	420,729.76	CAL MAINE FOODS INC COM NEW STK
Equities	2,211	97,991.52	CAL MAINE FOODS INC COM NEW STK

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,700	19,737.00	CALAMOS ASSET MGMT INC CL A COM STK
Equities	3,000	44,430.00	CALAMP CORP COM
Equities	2,547	93,500.37	CALATLANTIC GROUP INC COM
Equities	5,130	188,322.30	CALATLANTIC GROUP INC COM
Equities	100	6,700.00	CALAVO GROWERS INC COM
Equities	1,062	71,154.00	CALAVO GROWERS INC COM
Equities	148,800	6,178,847.84	CALBEE INC
Equities	2,100	50,841.00	CALERES INC COM
Equities	2,735	66,214.35	CALERES INC COM
Equities	6,000	78,900.00	CALGON CARBON CORP COM
Equities	4,800	63,120.00	CALGON CARBON CORP COM
Equities	375	4,575.00	CALIFORNIA RES CORP COM NEW COM NEW
Equities	3,171	38,686.20	CALIFORNIA RES CORP COM NEW COM NEW
Equities	3,200	111,776.00	CALIFORNIA WTR SVC GROUP COM
Equities	2,948	102,973.64	CALIFORNIA WTR SVC GROUP COM
Equities	3,361	23,224.51	CALIX NETWORKS INC COMMON STOCK
Equities	3,400	34,714.00	CALLAWAY GOLF CO COM
Equities	8,317	84,916.57	CALLAWAY GOLF CO COM
Equities	2,800	55,944.00	CALLIDUS SOFTWARE INC COM STK
Equities	75,175	1,501,996.50	CALLIDUS SOFTWARE INC COM STK
Equities	4,170	83,316.60	CALLIDUS SOFTWARE INC COM STK
Equities	83,330	935,795.90	CALLON PETE CO DEL COM
Equities	7,702	86,493.46	CALLON PETE CO DEL COM
Equities	24,400	359,900.00	CALPINE CORP COM NEW STK
Equities	24,550	362,112.50	CALPINE CORP COM NEW STK
Equities	134,900	1,015,135.98	CALSONIC KANSEI NPV
Equities	23,563	559,685.79	CALTEX AUSTRALIA NPV
Equities	19,410	461,040.67	CALTEX AUSTRALIA NPV
Equities	108,600	2,579,547.48	CALTEX AUSTRALIA NPV
Equities	1,700	87,941.00	CAMBREX CORP COM
Equities	2,325	120,272.25	CAMBREX CORP COM
Equities	827	34,734.00	CAMDEN NATL CORP COM
Equities	5,990	529,635.80	CAMDEN PPTY TR SH BEN INT
Equities	6,055	535,383.10	CAMDEN PPTY TR SH BEN INT
Equities	9,790	651,328.70	CAMPBELL SOUP CO COM
Equities	12,868	856,108.04	CAMPBELL SOUP CO COM
Equities	39,794	2,647,494.82	CAMPBELL SOUP CO COM
Equities	5,325	314,494.50	CANADIAN NATL RY CO COM
Equities	4,500	579,555.00	CANADIAN PAC RY LTD COM NPV
Equities	33,200	456,301.78	CANON ELECTRONICS NPV
Equities	900	61,857.00	CANTEL MEDICAL CORP COM
Equities	26,435	1,816,877.55	CANTEL MEDICAL CORP COM
Equities	2,439	167,632.47	CANTEL MEDICAL CORP COM
Equities	1,689	48,643.20	CAP BK FINL CORP CL A COM CL A COM
Equities	1,100	15,312.00	CAP CY BK GROUP INC COM
Equities	3,281	45,671.52	CAP CY BK GROUP INC COM
Equities	13,517	1,174,306.84	CAP GEMINI EUR8
Equities	1,300	68,432.00	CAPELLA ED CO COM
Equities	1,149	60,483.36	CAPELLA ED CO COM
Equities	65,989	848,619.55	CAPITA PLC ORD GBP0.02066666
Equities	22,710	1,442,312.10	CAPITAL ONE FINL CORP COM
Equities	37,904	2,407,283.04	CAPITAL ONE FINL CORP COM
Equities	2,401	42,425.67	CAPITAL SR LIVING CORP COM
Equities	445,800	1,016,870.50	CAPITALAND LTD NPV
Equities	2,716	37,888.20	CAPITOL FED FINL INC COM .
Equities	200,250	2,793,487.50	CAPITOL FED FINL INC COM .
Equities	7,969	111,167.55	CAPITOL FED FINL INC COM .
Equities	5,800	56,260.00	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	5,266	51,080.20	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	1,760	2,428.80	CAPSTONE TURBINE CORP COM NEW COM NEW
Equities	2,418	11,630.58	CARA THERAPEUTICS INC COM
Equities	2,390	31,309.00	CARBO CERAMICS INC COM
Equities	1,807	23,671.70	CARBO CERAMICS INC COM
Equities	1,660	16,151.80	CARBONITE INC COM
Equities	5,168	50,284.64	CARBONITE INC COM
Equities	2,127	46,666.38	CARDINAL FINL CORP COM
Equities	15,820	1,234,118.20	CARDINAL HLTH INC
Equities	23,959	1,869,041.59	CARDINAL HLTH INC
Equities	1,625	29,859.37	CARDIOVASCULAR SYS INC DEL COM
Equities	4,847	127,039.87	CARE CAP PPTYS INC COM
Equities	6,421	168,294.41	CARE CAP PPTYS INC COM
Equities	5,600	33,320.00	CAREER EDUCATION C COM USD0.01
Equities	5,379	32,005.05	CAREER EDUCATION C COM USD0.01
Equities	2,626	36,186.28	CARETRUST REIT INC COM
Equities	15,395	623,150.57	CARL ZEISS MEDITEC NPV
Equities	2,100	221,928.00	CARLISLE COMPANIES INC COM
Equities	4,770	504,093.60	CARLISLE COMPANIES INC COM
Equities	8,600	421,658.00	CARMAX INC COM
Equities	14,017	687,253.51	CARMAX INC COM
Equities	21,800	1,068,854.00	CARMAX INC COM
Equities	100	3,012.00	CARMIKE CINEMAS INC COM
Equities	1,712	51,565.44	CARMIKE CINEMAS INC COM
Equities	131,812	5,826,090.40	CARNIVAL CORP COM PAIRED
Equities	20,915	924,443.00	CARNIVAL CORP COM PAIRED
Equities	22,160	979,472.00	CARNIVAL CORP COM PAIRED

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	32,907	1,454,489.40	CARNIVAL CORP COM PAIRED
Equities	92,557	4,091,019.40	CARNIVAL CORP COM PAIRED
Equities	10,605	469,250.86	CARNIVAL PLC ORD USD1.66
Equities	1,900	62,567.00	CARPENTER TECHNOLOGY CORP COM
Equities	3,051	100,469.43	CARPENTER TECHNOLOGY CORP COM
Equities	1,500	35,520.00	CARRIAGE SERVICES INC COM
Equities	1,100	39,435.00	CARRIZO OIL & GAS INC COM
Equities	37,010	1,326,808.50	CARRIZO OIL & GAS INC COM
Equities	32,090	1,150,426.50	CARRIZO OIL & GAS INC COM
Equities	3,926	140,747.10	CARRIZO OIL & GAS INC COM
Equities	3,928	46,743.20	CARROLS RESTAURANT GROUP INC COM
Equities	2,300	244,881.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	3,564	379,459.08	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	1,300	1,300.00	CARTESIAN INC COM
Equities	5,865	32,492.10	CASCADE BANCORP COM NEW COM NEW
Equities	264	1,462.56	CASCADE BANCORP COM NEW COM NEW
Equities	4,418	34,681.30	CASELLA WASTE SYS INC CL A COM STK
Equities	1,700	223,567.00	CASEYS GEN STORES INC COM
Equities	2,664	350,342.64	CASEYS GEN STORES INC COM
Equities	990	42,193.80	CASH AMER INVTS INC COM
Equities	1,754	74,755.48	CASH AMER INVTS INC COM
Equities	336	393.12	CASI PHARMACEUTICALS INC COM
Equities	60,300	860,504.92	CASIO COMPUTER CO NPV
Equities	786	40,636.20	CASS INFORMATION SYS INC COM
Equities	16,100	227,836.46	CASTELLUM AB NPV
Equities	900	1,476.00	CASTLE A M & CO MRYLAND
Equities	3,000	4,920.00	CASTLE A M & CO MRYLAND
Equities	2,500	57,475.00	CATALENT INC COM
Equities	7,163	164,677.37	CATALENT INC COM
Equities	114	173.28	CATALYST BIOSCIENCES INC COM
Equities	516	784.32	CATALYST BIOSCIENCES INC COM
Equities	46,000	338,665.18	CATCHER TECHNOLOGY TWD10
Equities	390,000	2,871,291.73	CATCHER TECHNOLOGY TWD10
Equities	4,864	59,438.08	CATCHMARK TIMBER TR INC CL A CL A
Equities	24,600	1,864,926.00	CATERPILLAR INC COM
Equities	43,288	3,281,663.28	CATERPILLAR INC COM
Equities	2,400	67,680.00	CATHAY GENERAL BANCORP INC COM
Equities	5,384	151,828.80	CATHAY GENERAL BANCORP INC COM
Equities	2,500	94,300.00	CATO CORP NEW CL A CL A
Equities	1,593	60,087.96	CATO CORP NEW CL A CL A
Equities	501	46,943.70	CAVCO INDS INC DEL COM STK
Equities	700	27,020.00	CAVIUM INC COM
Equities	2,200	84,920.00	CAVIUM INC COM
Equities	4,201	162,158.60	CAVIUM INC COM
Equities	5,900	61,419.00	CBIZ INC COM
Equities	40,781	424,530.21	CBIZ INC COM
Equities	5,112	53,215.92	CBIZ INC COM
Equities	11,465	106,739.15	CBL & ASSOC PPTYS INC COM
Equities	11,949	111,245.19	CBL & ASSOC PPTYS INC COM
Equities	100	6,662.00	CBOE HOLDINGS INC COM
Equities	5,628	374,937.36	CBOE HOLDINGS INC COM
Equities	16,400	434,272.00	CBRE GROUP INC CL A CL A
Equities	79,701	2,110,482.48	CBRE GROUP INC CL A CL A
Equities	20,860	552,372.80	CBRE GROUP INC CL A CL A
Equities	19,300	1,050,692.00	CBS CORP NEW CL B
Equities	73,904	4,023,333.76	CBS CORP NEW CL B
Equities	30,255	1,647,082.20	CBS CORP NEW CL B
Equities	584	1,903.84	CCA INDS INC COM
Equities	132,408	915,844.14	CD PROJEKT SA PLN1.00
Equities	11,313	627,758.37	CDK GLOBAL INC COM
Equities	28,100	717,483.64	CDN APARTMENT PROP TRUST UNITS
Equities	3,700	114,071.00	CDN NAT RES LTD COM CDN NAT RES COM STK
Equities	37,900	1,163,235.54	CDN NATURAL RESOURCES COMMON STOCK
Equities	26,695	819,329.10	CDN NATURAL RESOURCES COMMON STOCK
Equities	9,946	398,635.68	CDW CORP COM
Equities	92,482	3,706,678.56	CDW CORP COM
Equities	11,073	443,805.84	CDW CORP COM
Equities	1,700	104,856.00	CEB INC COM
Equities	2,434	150,129.12	CEB INC COM
Equities	1,861	16,265.14	CECO ENVIRONMENTAL CORP COM
Equities	2,100	15,603.00	CEDAR REALTY TRUST INC
Equities	5,071	37,677.53	CEDAR REALTY TRUST INC
Equities	1,158	9,460.86	CELADON GROUP INC COM
Equities	15,660	1,024,947.00	CELANESE CORP DEL COM SER A STK
Equities	5,600	366,520.00	CELANESE CORP DEL COM SER A STK
Equities	10,884	712,357.80	CELANESE CORP DEL COM SER A STK
Equities	38,742	3,821,123.46	CELGENE CORP COM
Equities	56,761	5,598,337.43	CELGENE CORP COM
Equities	6,356	626,892.28	CELGENE CORP COM
Equities	2,700	11,853.00	CELLEX THERAPEUTICS INC NEW COM STK
Equities	7,813	34,299.07	CELLEX THERAPEUTICS INC NEW COM STK
Equities	440	202.40	CEL-SCI CORP COM
Equities	362,000	82,714.28	CEMEX HOLDINGS PHI PHP1
Equities	100	1,649.00	CEMPRA INC COM
Equities	2,426	40,004.74	CEMPRA INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	600	13,026.00	CENT GARDEN & PET CO CL A
Equities	3,143	68,234.53	CENT GARDEN & PET CO CL A
Equities	8,047	574,314.39	CENTENE CORP DEL COM
Equities	12,875	918,888.75	CENTENE CORP DEL COM
Equities	8,700	620,919.00	CENTENE CORP DEL COM
Equities	26,300	631,200.00	CENTERPOINT ENERGY INC COM
Equities	30,822	739,728.00	CENTERPOINT ENERGY INC COM
Equities	204,061	4,897,464.00	CENTERPOINT ENERGY INC COM
Equities	125,700	745,276.05	CENTERRA GOLD INC COM NPV
Equities	3,608	56,826.00	CENTERSTATE BANKS INC
Equities	3,000	530,022.42	CENTRAL JAPAN RLWY NPV
Equities	26,000	4,593,527.63	CENTRAL JAPAN RLWY NPV
Equities	75	1,770.00	CENTRAL PAC FINL CORP COM NEW
Equities	3,041	71,767.60	CENTRAL PAC FINL CORP COM NEW
Equities	2,900	18,357.00	CENTURY ALUM CO COM
Equities	88,660	561,217.80	CENTURY ALUM CO COM
Equities	4,305	27,250.65	CENTURY ALUM CO COM
Equities	2,182	37,835.88	CENTURY CMNTYS INC COM
Equities	24,601	713,675.01	CENTURYLINK INC COM
Equities	41,381	1,200,462.81	CENTURYLINK INC COM
Equities	500	21,165.00	CENTY BANCORP INC MASS CL A NON VTG
Equities	3,200	98,400.00	CEPHEID INC COM
Equities	4,963	152,612.25	CEPHEID INC COM
Equities	13,920	815,712.00	CERNER CORP COM
Equities	48,144	2,821,238.40	CERNER CORP COM
Equities	23,034	1,349,792.40	CERNER CORP COM
Equities	4,019	25,078.56	CERUS CORP COM
Equities	56,795	446,407.08	CERVED INFORMATION NPV
Equities	18	52.74	CESCA THERAPEUTICS INC COM NEW COM NEW
Equities	2,123	57,681.91	CEVA INC COM
Equities	22,031,607	409,128,388.64	CF BLACKROCK DEVELOPED REAL ESTATE INDEX NON LENDABLE FUND
Equities	1,028,701	15,056,095.19	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	18,108,820	265,041,290.18	CF BLACKROCK EMERGING MARKETS SUDEN FREE EQUITY INDEX FUND
Equities	14,504,547	421,417,173.10	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	3,658,635	138,405,623.85	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	57,267,482	907,150,532.00	CF BLACKROCK MSCI WORLD EX-US INDEX FUND A
Equities	272,542	2,704,177.20	CF BLACKROCK SURS EAFE SF MAR 2016 R/S
Equities	9,555	230,275.50	CF INDS HLDGS INC COM
Equities	16,570	399,337.00	CF INDS HLDGS INC COM
Equities	7,500	180,750.00	CF INDS HLDGS INC COM
Equities	63,300	2,690,018.48	CGI GROUP INC 'A'SUB-VTG NPV
Equities	180,290	1,158,525.11	CHALLENGER LTD NPV
Equities	3,800	26.60	CHAMPION ENTERPRISES INC COM
Equities	85,580	1,240,054.20	CHANNELADVISOR CORP COM
Equities	1,284	18,605.16	CHANNELADVISOR CORP COM
Equities	1,312	1,338.24	CHARLES & COLVARD LTD COM
Equities	3,380	278,647.20	CHARLES RIV LABORATORIES INTL INC COM
Equities	3,154	260,015.76	CHARLES RIV LABORATORIES INTL INC COM
Equities	2,400	57,912.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	2,756	66,502.28	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	25,768	5,891,563.51	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	11,074	2,531,890.76	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	16,001	3,658,576.10	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	2,219	507,352.16	CHARTER COMMUNICATIONS INC NEW CL A CL A
Equities	276	16,303.32	CHASE CORP COM
Equities	3,340	73,413.20	CHATHAM LODGING TR COM
Equities	7,258	578,317.44	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	1,150	91,632.00	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	12,540	999,187.20	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01
Equities	2,500	120,350.00	CHEESECAKE FACTORY INC COM
Equities	3,777	181,824.78	CHEESECAKE FACTORY INC COM
Equities	1,910	30,560.00	CHEFS' WAREHOUSE HOLDINGS IN
Equities	2,896	14,480.00	CHEGG INC COM
Equities	900	122,679.00	CHEMED CORP NEW COM
Equities	1,058	144,215.98	CHEMED CORP NEW COM
Equities	1,700	63,393.00	CHEMICAL FINL CORP COM
Equities	2,900	108,141.00	CHEMICAL FINL CORP COM
Equities	9,448	77,851.52	CHEMOURS CO COM
Equities	14,049	115,763.76	CHEMOURS CO COM
Equities	3,360	88,636.80	CHEMTURA CORP COM NEW
Equities	5,207	137,360.66	CHEMTURA CORP COM NEW
Equities	11,100	416,805.00	CHENIERE ENERGY INC COM NEW
Equities	16,852	632,792.60	CHENIERE ENERGY INC COM NEW
Equities	75	833.25	CHEROKEE INC DEL NEW COM
Equities	4,420	102,765.00	CHES LODGING TR SH BEN INT
Equities	100	6,618.00	CHES UTILS CORP COM
Equities	893	59,098.74	CHES UTILS CORP COM
Equities	41,460	177,448.80	CHESAPEAKE ENERGY CORP COM
Equities	38,457	164,595.96	CHESAPEAKE ENERGY CORP COM
Equities	92,190	9,664,277.70	CHEVRON CORP COM
Equities	138,525	14,521,575.75	CHEVRON CORP COM
Equities	37,635	3,945,277.05	CHEVRON CORP COM
Equities	18,437	1,932,750.71	CHEVRON CORP COM
Equities	200	5,444.00	CHGO RIVET & MACH CO COM
Equities	7,101	245,907.63	CHICAGO BRDG & IRON CO N V COM NV

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10,200	109,242.00	CHICOS FAS INC COM
Equities	9,800	104,958.00	CHICOS FAS INC COM
Equities	800	64,144.00	CHILDRENS PL INC NEW COM
Equities	1,692	135,664.56	CHILDRENS PL INC NEW COM
Equities	14,000	219,800.00	CHIMERA INVT CORP COM NEW COM NEW
Equities	12,942	203,189.40	CHIMERA INVT CORP COM NEW COM NEW
Equities	1,300	5,109.00	CHIMERIX INC COM
Equities	3,001	11,793.93	CHIMERIX INC COM
Equities	17,400	1,849,968.00	CHINA BIOLOGIC PRODS INC COM
Equities	2,814,300	1,857,348.40	CHINA CONSTRUCTION BANK'H'CN'Y1
Equities	1,027,000	822,081.86	CHINA HIGH SPEED T USD0.01
Equities	1,507,000	1,247,100.07	CHINA LONGYUAN PWR 'H'CN'Y1
Equities	246,000	2,811,039.00	CHINA MOBILE LTD HKD0.10
Equities	14,500	165,691.32	CHINA MOBILE LTD HKD0.10
Equities	633,200	1,999,677.75	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	304,000	111,678.99	CHINA POWER INTL NPV
Equities	664,000	827,651.63	CHINA RAILWAY CONS 'H'CN'Y1
Equities	800,000	2,423,320.59	CHINA RES GAS GP L HKD0.10
Equities	334,000	779,252.25	CHINA RESOURCES LAND HKD0.10
Equities	2,071,000	923,653.80	CHINA TELECOM CORP LTD 'H'CN'Y1
Equities	9,600	3,866,496.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,200	483,312.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	5,379	2,166,446.04	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	2,138	861,100.88	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	600	241,656.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,900	90,478.00	CHOICE HOTELS INTL INC COM
Equities	2,331	111,002.22	CHOICE HOTELS INTL INC COM
Equities	11,800	1,898,213.65	CHRISTIAN DIOR SE EUR2
Equities	2,800	6,132.00	CHRISTOPHER & BANKS CORP COM
Equities	591	1,294.29	CHRISTOPHER & BANKS CORP COM
Equities	33,987	4,442,440.77	CHUBB LTD ORD CHF24.15
Equities	7,221	943,856.91	CHUBB LTD ORD CHF24.15
Equities	4,780	491,814.20	CHURCH & DWIGHT INC COM
Equities	9,517	979,204.13	CHURCH & DWIGHT INC COM
Equities	700	88,452.00	CHURCHILL DOWNS INC COM
Equities	1,058	133,688.88	CHURCHILL DOWNS INC COM
Equities	1,806	62,505.66	CHUYS HOLDINGS INC COM USD0.01
Equities	31,393	290,045.35	CIA SANEAMENTO MIN COM NPV
Equities	5,959	8,938.50	CIBER INC COM
Equities	6	-	CIBL INC RESTRICTED COM STK
Equities	41,126	1,569,643.21	CIE DE ST-GOBAIN EUR4
Equities	214,100	2,262,793.91	CIELO SA COM NPV
Equities	4,000	75,000.00	CIENA CORP COM NEW
Equities	8,640	162,000.00	CIENA CORP COM NEW
Equities	12,480	1,597,315.20	CIGNA CORPORATION
Equities	19,070	2,440,769.30	CIGNA CORPORATION
Equities	2,300	294,377.00	CIGNA CORPORATION
Equities	399	6,479.76	CIM COML TR CORP COM
Equities	4,390	523,814.80	CIMAREX ENERGY CO COM
Equities	13,671	1,631,223.72	CIMAREX ENERGY CO COM
Equities	7,289	869,723.48	CIMAREX ENERGY CO COM
Equities	3,200	381,824.00	CIMAREX ENERGY CO COM
Equities	724,100	784,898.18	CIMB GROUP HOLDINGS BERHAD MYRI
Equities	18,634	85,157.38	CIN BELL INC NEW COM STK
Equities	5,500	411,895.00	CIN FNCL CORP COM
Equities	10,415	779,979.35	CIN FNCL CORP COM
Equities	5,200	189,592.00	CINEMARK HLDGS INC COM
Equities	7,522	274,252.12	CINEMARK HLDGS INC COM
Equities	4,000	392,520.00	CINTAS CORP COM
Equities	6,137	602,223.81	CINTAS CORP COM
Equities	264,710	285,110.16	CIR-COMPAGNIE INDS EUR0.50
Equities	1,600	91,184.00	CIRCOR INTL INC COM
Equities	20,070	1,143,789.30	CIRCOR INTL INC COM
Equities	856	48,783.44	CIRCOR INTL INC COM
Equities	2,300	89,217.00	CIRRUS LOGIC INC COM
Equities	4,848	188,053.92	CIRRUS LOGIC INC COM
Equities	248,200	7,120,858.00	CISCO SYSTEMS INC
Equities	369,728	10,607,496.32	CISCO SYSTEMS INC
Equities	287,737	8,255,174.53	CISCO SYSTEMS INC
Equities	124,052	3,559,051.88	CISCO SYSTEMS INC
Equities	7,800	248,898.00	CIT GROUP INC NEW COM NEW COM NEW
Equities	12,406	395,875.46	CIT GROUP INC NEW COM NEW COM NEW
Equities	800	12,424.00	CITI TRENDS INC COM ORD USD1
Equities	1,523	23,652.19	CITI TRENDS INC COM ORD USD1
Equities	127,429	5,401,715.31	CITIGROUP INC COM NEW COM NEW
Equities	143,310	6,074,910.90	CITIGROUP INC COM NEW COM NEW
Equities	216,051	9,158,401.89	CITIGROUP INC COM NEW COM NEW
Equities	74,269	3,148,262.91	CITIGROUP INC COM NEW COM NEW
Equities	105,548	4,474,179.72	CITIGROUP INC COM NEW COM NEW
Equities	900	18,198.00	CITIZENS & NORTHN CORP COM
Equities	11,200	223,776.00	CITIZENS FINL GROUP INC COM
Equities	38,229	763,815.42	CITIZENS FINL GROUP INC COM
Equities	6,500	49,400.00	CITIZENS INC CL A
Equities	921	6,999.60	CITIZENS INC CL A
Equities	7,180	575,046.20	CITRIX SYS INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	25,882	2,072,889.38	CITRIX SYS INC COM
Equities	11,341	908,300.69	CITRIX SYS INC COM
Equities	137,600	832,204.47	CITY DEVELOPMENTS LTD
Equities	900	40,923.00	CITY HLDG CO COM
Equities	908	41,286.76	CITY HLDG CO COM
Equities	9,180	16,524.00	CIVEO CORP CDA COM
Equities	1,748	36,410.84	CIVITAS SOLUTIONS INC COM
Equities	151,260	1,648,506.76	CK HUTCHISON HLDGS HKD1
Equities	24,500	267,013.19	CK HUTCHISON HLDGS HKD1
Equities	42,000	457,736.90	CK HUTCHISON HLDGS HKD1
Equities	165,600	1,804,791.21	CK HUTCHISON HLDGS HKD1
Equities	169,260	1,055,972.78	CK PROPERTY LTD HKD1
Equities	597,000	3,724,540.63	CK PROPERTY LTD HKD1
Equities	44,500	277,624.89	CK PROPERTY LTD HKD1
Equities	112,500	701,860.67	CK PROPERTY LTD HKD1
Equities	3,200	194,656.00	CLARCOR INC COM
Equities	3,790	230,545.70	CLARCOR INC COM
Equities	87,435	1,474,601.78	CLARIANT AG CHF3.70 (REGD)
Equities	2,200	7,634.00	CLEAN ENERGY FUELS CORP COM
Equities	5,498	19,078.06	CLEAN ENERGY FUELS CORP COM
Equities	1,900	99,009.00	CLEAN HBRS INC COM
Equities	3,521	183,479.31	CLEAN HBRS INC COM
Equities	1,900	11,818.00	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	4,383	27,262.26	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	2,300	41,147.00	CLEARFIELD INC COM
Equities	1,428	93,348.36	CLEARWATER PAPER CORP COM STK
Equities	11,654	761,821.98	CLEARWATER PAPER CORP COM STK
Equities	1,580	103,284.60	CLEARWATER PAPER CORP COM STK
Equities	8,580	48,648.60	CLIFFS NAT RES INC COM STK
Equities	13,707	77,718.69	CLIFFS NAT RES INC COM STK
Equities	3,622	54,583.54	CLIFTON BANCORP INC COM
Equities	892	13,442.44	CLIFTON BANCORP INC COM
Equities	181,291	620,515.18	CLOETTA FAZER COMSTK
Equities	5,270	729,315.30	CLOROX CO COM
Equities	9,382	1,298,374.98	CLOROX CO COM
Equities	4,000	8,240.00	CLOUD PEAK ENERGY INC COM
Equities	6,381	13,144.86	CLOUD PEAK ENERGY INC COM
Equities	1,600	21,952.00	CLOVIS ONCOLOGY INC
Equities	2,565	35,191.80	CLOVIS ONCOLOGY INC
Equities	104,000	1,059,042.66	CLP HOLDINGS NPV
Equities	4,327	56,251.00	CLUBCORP HLDGS INC COM
Equities	64,433	6,275,774.20	CME GROUP INC COM STK
Equities	14,485	1,410,839.00	CME GROUP INC COM STK
Equities	25,317	2,465,875.80	CME GROUP INC COM STK
Equities	13,300	1,295,420.00	CME GROUP INC COM STK
Equities	5,105	61,515.25	CMNTY HLTH SYS INC NEW COM
Equities	8,494	102,352.70	CMNTY HLTH SYS INC NEW COM
Equities	12,500	573,250.00	CMS ENERGY CORP COM
Equities	21,228	973,516.08	CMS ENERGY CORP COM
Equities	2,100	65,982.00	CNA FNCL CORP COM
Equities	2,369	74,433.98	CNA FNCL CORP COM
Equities	26,700	838,914.00	CNA FNCL CORP COM
Equities	9,700	169,362.00	CNO FINL GROUP INC COM
Equities	98,460	1,719,111.60	CNO FINL GROUP INC COM
Equities	12,609	220,153.14	CNO FINL GROUP INC COM
Equities	2,200	8,294.00	CNSMR PORTFOLIO SVCS DEL
Equities	269,100	10,963,134.00	COACH INC COM
Equities	13,700	558,138.00	COACH INC COM
Equities	19,742	804,289.08	COACH INC COM
Equities	49,643	2,022,455.82	COACH INC COM
Equities	16,200	659,988.00	COACH INC COM
Equities	196,560	263,390.40	COBALT INTL ENERGY INC COM
Equities	25,759	34,517.06	COBALT INTL ENERGY INC COM
Equities	11,000	1,105,156.80	COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD
Equities	2,600	30,420.00	COBIZ FINL INC COM STK
Equities	2,250	26,325.00	COBIZ FINL INC COM STK
Equities	600	88,482.00	COCA COLA BOTTLING CO CONS COM
Equities	250	36,867.50	COCA COLA BOTTLING CO CONS COM
Equities	188,640	8,551,051.20	COCA COLA CO COM
Equities	286,073	12,967,689.09	COCA COLA CO COM
Equities	48,038	2,177,562.54	COCA COLA CO COM
Equities	144,105	883,083.77	COCA-COLA AMATIL NPV
Equities	40,900	825,594.26	COCA-COLA HBC AG ORD (CDI)
Equities	561	2,260.83	CODEXIS INC COM
Equities	1,309	5,275.27	CODEXIS INC COM
Equities	618	12,588.66	CODORUS VY BANCORP INC COM
Equities	5,900	62,894.00	COEUR MNG INC COM NEW COM NEW
Equities	8,381	89,341.46	COEUR MNG INC COM NEW COM NEW
Equities	44,700	2,333,610.53	COGECO COMMUNICATI.SUB VTG SHS
Equities	2,400	96,144.00	COGENT COMMUNICATIONS HLDGS INC
Equities	45,830	1,835,949.80	COGENT COMMUNICATIONS HLDGS INC
Equities	2,865	114,771.90	COGENT COMMUNICATIONS HLDGS INC
Equities	940	904.28	COGENTIX MED INC COM
Equities	126,300	5,443,530.00	COGNEX CORP COM
Equities	3,100	133,610.00	COGNEX CORP COM



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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,139	264,590.90	COGNEX CORP COM
Equities	10,701	612,525.24	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	28,700	1,642,788.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	44,261	2,533,499.64	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	11,500	658,260.00	COGNIZANT TECH SOLUTIONS CORP CL A
Equities	800	32,352.00	COHEN & STEERS INC COM
Equities	1,080	43,675.20	COHEN & STEERS INC COM
Equities	1,100	100,958.00	COHERENT INC COM
Equities	1,626	149,234.28	COHERENT INC COM
Equities	1,933	32,648.37	COHERUS BIOSCIENCES INC COM
Equities	1,700	18,445.00	COHU INC COM
Equities	3,719	40,351.15	COHU INC COM
Equities	4,100	108,486.00	COLFAX CORP COM US .01
Equities	37,455	991,059.30	COLFAX CORP COM US .01
Equities	6,821	180,483.66	COLFAX CORP COM US .01
Equities	40,241	2,945,641.20	COLGATE-PALMOLIVE CO COM
Equities	41,240	3,018,768.00	COLGATE-PALMOLIVE CO COM
Equities	65,934	4,826,368.80	COLGATE-PALMOLIVE CO COM
Equities	7,734	566,128.80	COLGATE-PALMOLIVE CO COM
Equities	1,375	27,156.25	COLLECTORS UNIVERSE INC COM NEW STK
Equities	8,900	-	COLONIAL BANCGROUP INC COM
Equities	9,019	138,441.65	COLONY CAPITAL INC
Equities	1,320	40,154.40	COLONY STARWOOD HOMES COM
Equities	69,275	2,107,345.50	COLONY STARWOOD HOMES COM
Equities	3,519	107,047.98	COLONY STARWOOD HOMES COM
Equities	2,213	62,096.78	COLUMBIA BKG SYS INC COM
Equities	4,481	125,736.86	COLUMBIA BKG SYS INC COM
Equities	6,900	147,660.00	COLUMBIA PPTY TR INC COM NEW STK
Equities	8,892	190,288.80	COLUMBIA PPTY TR INC COM NEW STK
Equities	1,400	80,556.00	COLUMBIA SPORTSWEAR CO COM
Equities	2,031	116,863.74	COLUMBIA SPORTSWEAR CO COM
Equities	1,700	24,055.00	COLUMBUS MCKINNON CORP N Y COM
Equities	1,577	22,314.55	COLUMBUS MCKINNON CORP N Y COM
Equities	65,496	4,269,684.24	COMCAST CORP NEW-CL A
Equities	108,800	7,092,672.00	COMCAST CORP NEW-CL A
Equities	177,428	11,566,531.32	COMCAST CORP NEW-CL A
Equities	124,650	8,125,933.50	COMCAST CORP NEW-CL A
Equities	55,200	3,598,488.00	COMCAST CORP NEW-CL A
Equities	3,964	163,039.32	COMERICA INC COM
Equities	65,006	2,673,696.78	COMERICA INC COM
Equities	12,304	506,063.52	COMERICA INC COM
Equities	1,900	61,883.00	COMFORT SYS USA INC COM
Equities	2,892	94,192.44	COMFORT SYS USA INC COM
Equities	6,800	114,920.00	COML METALS CO COM
Equities	97,210	1,642,849.00	COML METALS CO COM
Equities	9,172	155,006.80	COML METALS CO COM
Equities	5,292	253,486.80	COMM BANCSHARES INC COM
Equities	7,334	351,298.60	COMM BANCSHARES INC COM
Equities	800	4,160.00	COMMERCIAL VEH GROUP INC COM
Equities	4,003	20,815.60	COMMERCIAL VEH GROUP INC COM
Equities	30,760	199,022.52	COMMERZBANK AG NPV
Equities	31,429	1,740,409.17	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	23,550	1,304,102.45	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	5,000	155,150.00	COMMSCOPE HLDG CO INC COM
Equities	11,541	358,117.23	COMMSCOPE HLDG CO INC COM
Equities	7,903	228,396.70	COMMUNICATIONS SALES & LEASING INC COM
Equities	8,229	237,818.10	COMMUNICATIONS SALES & LEASING INC COM
Equities	1,800	12,546.00	COMMUNICATIONS SYS INC COM
Equities	2,400	98,616.00	COMMUNITY BK SYS INC COM
Equities	3,400	139,706.00	COMMUNITY BK SYS INC COM
Equities	1,100	38,126.00	COMMUNITY TR BANCORP INC COM
Equities	806	27,935.96	COMMUNITY TR BANCORP INC COM
Equities	149	1,883.36	COMMUNITYONE BANCORP COM USD2.50
Equities	1,600	69,104.00	COMMVAULT SYS INC COM STK
Equities	44,535	1,923,466.65	COMMVAULT SYS INC COM STK
Equities	38,210	1,650,289.90	COMMVAULT SYS INC COM STK
Equities	2,855	123,307.45	COMMVAULT SYS INC COM STK
Equities	51,500	978,978.69	COMPASS GROUP PLC ORD GBP0.10625
Equities	137,800	2,619,480.84	COMPASS GROUP PLC ORD GBP0.10625
Equities	43,342	823,900.86	COMPASS GROUP PLC ORD GBP0.10625
Equities	1,700	126,123.00	COMPASS MINERALS INTL INC COM
Equities	2,306	171,082.14	COMPASS MINERALS INTL INC COM
Equities	1,000	39,920.00	COMPUTER PROGRAMS & SYS INC COM
Equities	921	36,766.32	COMPUTER PROGRAMS & SYS INC COM
Equities	5,690	282,508.50	COMPUTER SCI CORP COM
Equities	9,977	495,358.05	COMPUTER SCI CORP COM
Equities	96	477.12	COMPUTER TASK GROUP INC COM
Equities	1,000	11,500.00	COMPX INTL INC CL A
Equities	2,500	59,700.00	COMSCORE INC COM
Equities	4,056	96,857.28	COMSCORE INC COM
Equities	2,390	30,687.60	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	744	9,552.96	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	20,600	984,886.00	CONAGRA FOODS INC
Equities	31,812	1,520,931.72	CONAGRA FOODS INC
Equities	26,200	1,252,622.00	CONAGRA FOODS INC

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	317	3,559.91	CONCERT PHARMACEUTICALS INC COM
Equities	4,900	584,423.00	CONCHO RES INC COM STK
Equities	26,300	3,136,801.00	CONCHO RES INC COM STK
Equities	9,438	1,125,670.26	CONCHO RES INC COM STK
Equities	8,300	989,941.00	CONCHO RES INC COM STK
Equities	46,000	178,816.65	CONCORDIA FINL GROUP LT
Equities	521,000	2,025,292.91	CONCORDIA FINL GROUP LT
Equities	1,240	6,472.80	CONCURRENT COMPUTER CORP NEW COM PAR \$.01 STK
Equities	114	175.56	CONDOR HOSPITALITY TR INC COM
Equities	1,400	66,822.00	CONMED CORP COM
Equities	2,123	101,330.79	CONMED CORP COM
Equities	516	28,999.20	CONNECTICUT WTR SVC INC COM
Equities	3,010	47,226.90	CONNECTONE BANCORP INC NEW COM
Equities	2,728	42,802.32	CONNECTONE BANCORP INC NEW COM
Equities	1,300	9,776.00	CONNS INC COM
Equities	2,478	18,634.56	CONNS INC COM
Equities	57,530	2,508,308.00	CONOCOPHILLIPS COM
Equities	91,651	3,995,983.60	CONOCOPHILLIPS COM
Equities	13,620	1,095,592.80	CONS EDISON INC COM
Equities	22,132	1,780,298.08	CONS EDISON INC COM
Equities	11,700	188,253.00	CONSOL ENERGY INC COM
Equities	16,853	271,164.77	CONSOL ENERGY INC COM
Equities	1,600	43,584.00	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	4,364	118,875.36	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	120	5,696.40	CONSOLIDATED TOMOKA LD CO COM STK
Equities	3,752	620,580.80	CONSTELLATION BRANDS INC CL A CL A
Equities	7,900	1,306,660.00	CONSTELLATION BRANDS INC CL A CL A
Equities	13,114	2,169,055.60	CONSTELLATION BRANDS INC CL A CL A
Equities	2,900	1,116,523.45	CONSTELLATION SOFT COM STK NPV
Equities	1,080	415,808.73	CONSTELLATION SOFT COM STK NPV
Equities	3,600	1,386,029.11	CONSTELLATION SOFT COM STK NPV
Equities	6,090	2,344,699.24	CONSTELLATION SOFT COM STK NPV
Equities	1,144	6,120.40	CONTAINER STORE GROUP INC COM
Equities	400	4,896.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	1,300	15,912.00	CONTANGO OIL & GAS CO COM NEW COM NEW
Equities	10,179	1,914,505.40	CONTINENTAL AG ORD NPV
Equities	1,520	285,887.44	CONTINENTAL AG ORD NPV
Equities	13,740	2,584,271.95	CONTINENTAL AG ORD NPV
Equities	3,928	738,793.32	CONTINENTAL AG ORD NPV
Equities	3,605	80,139.15	CONTINENTAL BLDG PRODS INC COM
Equities	5,000	226,350.00	CONTINENTAL RES INC COM
Equities	46,859	2,121,306.93	CONTINENTAL RES INC COM
Equities	5,893	266,776.11	CONTINENTAL RES INC COM
Equities	12,000	543,240.00	CONTINENTAL RES INC COM
Equities	4,890	8,068.50	CONTRA LEAP WIRELESS NPV
Equities	5,500	9,075.00	CONTRA LEAP WIRELESS NPV
Equities	388	7,011.16	CONVENANT TRANSN GROUP INC CL A
Equities	6,600	165,000.00	CONVERGYS CORP DE COM
Equities	6,743	168,575.00	CONVERGYS CORP DE COM
Equities	1,900	325,983.00	COOPER COS INC COM NEW COM NEW
Equities	3,838	658,485.66	COOPER COS INC COM NEW COM NEW
Equities	1,600	47,712.00	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	964	28,746.48	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	3,958	118,027.56	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	1,000	78,990.00	COOPER-STANDARD HOLDING COM
Equities	5,460	267,594.60	COPART INC COM
Equities	6,916	338,953.16	COPART INC COM
Equities	10,204	55,713.84	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS
Equities	1,736	215,073.04	CORE LABORATORIES NV NLG0.03
Equities	3,170	392,731.30	CORE LABORATORIES NV NLG0.03
Equities	100	1,365.00	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	5,312	204,405.76	CORELOGIC INC-W/I COM STK
Equities	6,615	254,545.20	CORELOGIC INC-W/I COM STK
Equities	1,600	74,976.00	CORE-MARK HLDG CO INC COM
Equities	3,874	181,535.64	CORE-MARK HLDG CO INC COM
Equities	1,953	56,344.05	COREENERGY INFRASTRUCTURE TR INC COM NEW COM NEW
Equities	1,650	146,338.50	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	2,237	198,399.53	CORESITE RLTY CORP CORESITE REALTY CORP
Equities	4,075	155,094.50	CORNERSTONE ONDEMAND INC COM
Equities	60,300	1,234,944.00	CORNING INC COM
Equities	80,045	1,639,321.60	CORNING INC COM
Equities	3,700	109,409.00	CORP OFFICE PPTYS TR COM
Equities	7,062	208,823.34	CORP OFFICE PPTYS TR COM
Equities	7,087	248,186.74	CORRECTIONS CORP AMER
Equities	8,167	286,008.34	CORRECTIONS CORP AMER
Equities	230	113.62	CORTELCO SYS PUERTO RICO INC COM
Equities	2,000	36.00	CORUS BANKSHARES INC COM
Equities	2,400	103,632.00	CORVEL CORP COM
Equities	1,035	44,691.30	CORVEL CORP COM
Equities	1,577	344,826.82	COSTAR GROUP INC COM
Equities	2,447	535,061.02	COSTAR GROUP INC COM
Equities	18,944	2,974,965.76	COSTCO WHOLESALE CORP NEW COM
Equities	20,980	3,294,699.20	COSTCO WHOLESALE CORP NEW COM
Equities	32,298	5,072,077.92	COSTCO WHOLESALE CORP NEW COM
Equities	11,600	1,821,664.00	COSTCO WHOLESALE CORP NEW COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	49,138	1,277,096.62	COTY INC COM CL A COM CL A
Equities	5,535	143,854.65	COTY INC COM CL A COM CL A
Equities	2,187	22,744.80	COUSINS PPTYS INC COM
Equities	15,566	161,886.40	COUSINS PPTYS INC COM
Equities	7,490	123,210.50	COVANTA HLDG CORP COM
Equities	10,292	169,303.40	COVANTA HLDG CORP COM
Equities	2,622	5,715.96	COVISINT CORP COM
Equities	1,815	3,956.70	COVISINT CORP COM
Equities	5,688	16,836.48	COWEN GROUP INC NEW CL A CL A
Equities	11,177	33,083.92	COWEN GROUP INC NEW CL A CL A
Equities	1,400	35,308.00	CRA INTL INC COM
Equities	362	9,129.64	CRA INTL INC COM
Equities	1,100	188,617.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,618	277,438.46	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,100	12,672.00	CRAFT BREW ALLIANCE INC COM
Equities	2,900	164,488.00	CRANE CO COM
Equities	4,031	228,638.32	CRANE CO COM
Equities	2,500	21,225.00	CRAWFORD & CO CL B CL B
Equities	3,419	29,027.31	CRAWFORD & CO CL B CL B
Equities	1,300	38,896.00	CRAY INC COM NEW STK
Equities	3,225	96,492.00	CRAY INC COM NEW STK
Equities	800	148,064.00	CREDIT ACCEP CORP MICH COM
Equities	802	148,434.16	CREDIT ACCEP CORP MICH COM
Equities	14,200	119,262.71	CREDIT AGRICOLE SA EUR3
Equities	154,992	1,640,286.92	CREDIT SUISSE AG CHF0.04(REGD)
Equities	3,200	78,208.00	CREE INC COM
Equities	6,683	163,332.52	CREE INC COM
Equities	35,419	1,023,067.21	CRH ORD EURO.32
Equities	47,137	1,376,828.32	CRH PLC EQUITY
Equities	10,859	317,181.38	CRH PLC EQUITY
Equities	21,724	634,538.02	CRH PLC EQUITY
Equities	1,228	10,266.08	CRIMSON WINE GROUP LTD COM
Equities	5,400	60,912.00	CROCS INC COM
Equities	5,191	58,554.48	CROCS INC COM
Equities	22,185	930,930.29	CRODA INTL
Equities	2,600	36,192.00	CROSS CTRY HEALTHCARE INC COM
Equities	3,800	52,896.00	CROSS CTRY HEALTHCARE INC COM
Equities	14,000	1,420,020.00	CROWN CASTLE INTL CORP NEW COM
Equities	24,582	2,493,352.26	CROWN CASTLE INTL CORP NEW COM
Equities	9,477	961,252.11	CROWN CASTLE INTL CORP NEW COM
Equities	203	1,920.38	CROWN CRAFTS INC COM
Equities	7,500	380,025.00	CROWN HLDGS INC COM
Equities	9,974	505,382.58	CROWN HLDGS INC COM
Equities	3,900	46,059.00	CRYOLIFE INC COM
Equities	1,272	877.68	CRYSTAL ROCK HOLDINGS INC
Equities	1,900	76,589.00	CSG SYS INTL INC COM
Equities	2,303	92,833.93	CSG SYS INTL INC COM
Equities	10,115	844,898.11	CSL LTD NPV
Equities	291	2,362.92	CSP INC COM
Equities	6,490	152,060.70	CSRA INC COM
Equities	9,977	233,761.11	CSRA INC COM
Equities	1,700	45,577.00	CSS INDS INC COM
Equities	1,098	29,437.38	CSS INDS INC COM
Equities	2,000	86,160.00	CST BRANDS INC COM USD0.01
Equities	5,396	232,459.68	CST BRANDS INC COM USD0.01
Equities	1,291	42,099.51	CSW INDUSTRIALS INC COM
Equities	46,980	1,225,238.40	CSX CORP COM
Equities	71,800	1,872,544.00	CSX CORP COM
Equities	70,210	1,831,076.80	CSX CORP COM
Equities	3,456,321	1,805,356.92	CTBC FINANCIAL HOLDING CO COM STK
Equities	23,405	7,957.70	CTI BIOPHARMA CORP COMMON STOCK
Equities	15,100	101,623.00	CTI INDS CORP COM NEW COM NEW
Equities	3,600	64,512.00	CTS CORP COM
Equities	33,699	603,886.08	CTS CORP COM
Equities	3,486	62,469.12	CTS CORP COM
Equities	6,630	202,001.54	CTS EVENTIM AG & C NPV
Equities	1,809	41,118.57	CU BANCORP CALIF COM
Equities	61,680	1,904,678.40	CUBESMART
Equities	9,600	296,448.00	CUBESMART
Equities	12,557	387,760.16	CUBESMART
Equities	600	24,096.00	CUBIC CORP COM
Equities	1,800	72,288.00	CUBIC CORP COM
Equities	1,190	75,838.70	CULLEN / FROST BANKERS INC COM
Equities	3,765	239,943.45	CULLEN / FROST BANKERS INC COM
Equities	678	18,733.14	CULP INC COM
Equities	6,590	740,979.60	CUMMINS INC
Equities	16,900	1,900,236.00	CUMMINS INC
Equities	11,584	1,302,504.96	CUMMINS INC
Equities	6,900	775,836.00	CUMMINS INC
Equities	3,900	1,209.00	CUMULUS MEDIA INC CL A DEL
Equities	11,622	3,602.82	CUMULUS MEDIA INC CL A DEL
Equities	8,250	12,870.00	CURIS INC COM
Equities	2,100	176,925.00	CURTISS WRIGHT CORP COM
Equities	24,920	2,099,510.00	CURTISS WRIGHT CORP COM
Equities	3,049	256,878.25	CURTISS WRIGHT CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,813	70,690.69	CUSTOMERS BANCORP INC COM
Equities	1,500	16,815.00	CUTERA INC COM
Equities	3,300	54,087.00	CVB FINL CORP COM
Equities	7,687	125,989.93	CVB FINL CORP COM
Equities	1,135	40,542.20	CVENT INC COM
Equities	1,554	24,087.00	CVR ENERGY INC COM STK
Equities	53,140	5,087,623.60	CVS HEALTH CORP COM
Equities	78,606	7,525,738.44	CVS HEALTH CORP COM
Equities	27,406	2,623,850.44	CVS HEALTH CORP COM
Equities	10,414	997,036.36	CVS HEALTH CORP COM
Equities	49,700	527,780.40	CY LODGE HOTELS COMSTK
Equities	166	884.78	CYANOTECH CORP COM PAR \$0.02 STK
Equities	9,900	221,372.45	CYBERDYNE INC NPV
Equities	1,750	26,215.00	CYBEROPTICS CORP COM
Equities	1,507	73,308.01	CYNOSURE INC CL A
Equities	29,280	1,424,325.60	CYNOSURE INC CL A
Equities	1,538	74,816.01	CYNOSURE INC CL A
Equities	14,105	148,807.75	CYPRESS SEMICONDUCTOR CORP COM
Equities	24,965	263,380.75	CYPRESS SEMICONDUCTOR CORP COM
Equities	4,000	222,640.00	CYRUSONE INC COM
Equities	35,248	1,961,903.68	CYRUSONE INC COM
Equities	20,985	1,168,025.10	CYRUSONE INC COM
Equities	5,419	301,621.54	CYRUSONE INC COM
Equities	9,130	76,418.10	CYS INVTS INC COM
Equities	4,421	41,955.29	CYTOKINETICS INC COMMON STOCK
Equities	576	1,203.84	CYTORI THERAPEUTICS INC COM NEW COM NEW
Equities	15,100	475,348.00	D R HORTON INC COM
Equities	114,200	3,595,016.00	D R HORTON INC COM
Equities	24,393	767,891.64	D R HORTON INC COM
Equities	22,607	314,286.18	D/S NORDEN DKK1
Equities	211,000	2,317,935.47	DAI-ICHI LIFE INSURANCE CO. LTD NPV
Equities	109,400	1,374,564.77	DAIKYONISHIKAWA CORPORATION COMMON STOCK
Equities	10,100	1,638,210.35	DAITO TRUST CONST NPV
Equities	10,300	1,670,650.16	DAITO TRUST CONST NPV
Equities	45,000	7,298,957.01	DAITO TRUST CONST NPV
Equities	9,500	1,540,890.93	DAITO TRUST CONST NPV
Equities	4,000	648,796.18	DAITO TRUST CONST NPV
Equities	29,700	4,817,311.63	DAITO TRUST CONST NPV
Equities	18,500	3,000,682.33	DAITO TRUST CONST NPV
Equities	82,000	2,383,507.16	DAIWA HOUSE INDS NPV
Equities	28,300	822,600.64	DAIWA HOUSE INDS NPV
Equities	1,800	11,250.00	DAKTRONICS INC COM
Equities	5,000	31,250.00	DAKTRONICS INC COM
Equities	9,000	95,040.00	DANA INC COM
Equities	10,972	115,864.32	DANA INC COM
Equities	3,397	260,447.99	DANAHER CORP COM USD0.01 'WT'
Equities	27,253	2,752,553.00	DANAHER CORP COM
Equities	76,300	7,706,300.00	DANAHER CORP COM
Equities	27,780	2,805,780.00	DANAHER CORP COM
Equities	43,620	4,405,620.00	DANAHER CORP COM
Equities	14,853	1,500,153.00	DANAHER CORP COM
Equities	31,050	3,136,050.00	DANAHER CORP COM
Equities	57,161	793,152.65	DANIEMI & C DI RISP EUR1(NON CNV)
Equities	30,756	2,166,616.91	DANONE EURO.25
Equities	73,757	1,931,814.87	DANSKE BANK A/S DKK10
Equities	24,506	641,851.69	DANSKE BANK A/S DKK10
Equities	20,231	529,882.54	DANSKE BANK A/S DKK10
Equities	2,800	177,352.00	DARDEN RESTAURANTS INC COM
Equities	26,700	1,691,178.00	DARDEN RESTAURANTS INC COM
Equities	8,035	508,936.90	DARDEN RESTAURANTS INC COM
Equities	71,926	4,555,792.84	DARDEN RESTAURANTS INC COM
Equities	6,400	95,360.00	DARLING INGREDIENTS INC COMSTK
Equities	13,154	195,994.60	DARLING INGREDIENTS INC COMSTK
Equities	5,078	385,195.08	DASSAULT SYSTEMES EURO.50
Equities	436	1,024.60	DATA I O CORP COM
Equities	1,800	13,500.00	DATALINK CORP COM STK
Equities	2,246	105,090.34	DAVE & BUSTERS ENTMT INC COM
Equities	8,830	682,735.60	DAVITA HEALTHCARE PARTNERS INC COM
Equities	21,236	1,641,967.52	DAVITA HEALTHCARE PARTNERS INC COM
Equities	11,645	900,391.40	DAVITA HEALTHCARE PARTNERS INC COM
Equities	6,336	51,638.40	DAWSON GEOPHYSICAL CO NEW COM
Equities	3,810	31,051.50	DAWSON GEOPHYSICAL CO NEW COM
Equities	120,000	1,405,156.40	DBS GROUP HLDGS NPV
Equities	11,890	1,046,656.19	DCC ORD EURO.25
Equities	71,475	3,433,659.00	DCT INDL TR INC
Equities	3,425	164,537.00	DCT INDL TR INC
Equities	7,297	350,547.88	DCT INDL TR INC
Equities	229,900	4,170,386.00	DDR CORP COM
Equities	14,224	258,023.36	DDR CORP COM
Equities	22,666	411,161.24	DDR CORP COM
Equities	4,100	74,169.00	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	5,971	108,015.39	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)
Equities	343,793	254,149.10	DEBENHAMS ORD GBP0.0001
Equities	1,400	80,528.00	DECKERS OUTDOOR CORP COM
Equities	2,492	143,339.84	DECKERS OUTDOOR CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,484	1,011,703.36	DEERE & CO COM
Equities	21,527	1,744,548.08	DEERE & CO COM
Equities	2,241	32,091.12	DEL FRISCOS RESTAURANT GROUP INC COM
Equities	3,381	30,767.10	DEL TACO RESTAURANTS INC NEW COM USD 0.0001
Equities	2,200	29,062.00	DELEK US HLDGS INC COM STK
Equities	3,608	47,661.68	DELEK US HLDGS INC COM STK
Equities	7,670	805,488.87	DELHAIZE GROUP NPV
Equities	30,000	1,878,000.00	DELPHI AUTOMOTIVE PLC
Equities	62,339	3,902,421.40	DELPHI AUTOMOTIVE PLC
Equities	37,745	2,362,837.00	DELPHI AUTOMOTIVE PLC
Equities	19,705	1,233,533.00	DELPHI AUTOMOTIVE PLC
Equities	38,200	1,391,626.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	55,735	2,030,426.05	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	22,530	820,767.90	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	32,800	1,194,904.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	1,400	31,570.00	DELTA APPAREL INC COM
Equities	44,000	85,458.17	DELTA ELECTRONICS THB1 (ALIEN MKT)
Equities	1,200	32,328.00	DELTA NAT GAS CO INC COM
Equities	1,500	100,695.00	DELTIC TIMBER CORP COM
Equities	905	60,752.65	DELTIC TIMBER CORP COM
Equities	7,000	162,257.53	DENA CO LTD NPV
Equities	23,775	85,352.25	DENBURY RES INC HLDG CO COM NEW
Equities	29,078	104,390.02	DENBURY RES INC HLDG CO COM NEW
Equities	5,600	60,088.00	DENNYS CORP COM
Equities	13,300	463,730.38	DENSO CORP NPV
Equities	10,216	633,800.64	DENTSPLY SIRONA INC COM
Equities	77,695	4,820,197.80	DENTSPLY SIRONA INC COM
Equities	30,747	1,907,543.88	DENTSPLY SIRONA INC COM
Equities	17,098	1,060,759.92	DENTSPLY SIRONA INC COM
Equities	17,900	832,274.10	DENTSU INC COM STK
Equities	2,400	47,088.00	DEPOMED INC COM
Equities	4,020	78,872.40	DEPOMED INC COM
Equities	1,707	49,929.75	DERMIRA INC COM
Equities	29,042	1,014,453.96	DERWENT LONDON ORD GBP0.05
Equities	1,000	5,880.00	DESTINATION MATERNITY CORP COM STK
Equities	2,200	10,054.00	DESTINATION XL GROUP INC COM
Equities	167	253.84	DETERMINE INC COM
Equities	11,153	911,191.90	DEUTSCHE BOERSE AG NPV (REGD)
Equities	48,300	2,205,111.93	DEUTSCHE EUROSHP NPV (REGD)
Equities	71,891	2,010,659.49	DEUTSCHE POST AG NPV (REGD)
Equities	29,470	824,221.88	DEUTSCHE POST AG NPV (REGD)
Equities	197,924	3,359,822.51	DEUTSCHE TELEKOM NPV (REGD)
Equities	91,507	1,553,360.27	DEUTSCHE TELEKOM NPV (REGD)
Equities	10,990	186,558.73	DEUTSCHE TELEKOM NPV (REGD)
Equities	113,870	1,932,979.27	DEUTSCHE TELEKOM NPV (REGD)
Equities	30,609	1,038,004.74	DEUTSCHE WOHNEN AG EUR1 (BR)
Equities	30,480	1,033,630.12	DEUTSCHE WOHNEN AG EUR1 (BR)
Equities	22,300	808,375.00	DEVON ENERGY CORP NEW COM
Equities	39,386	1,427,742.50	DEVON ENERGY CORP NEW COM
Equities	15,779	571,988.75	DEVON ENERGY CORP NEW COM
Equities	1,990	35,501.60	DEVRY EDUCATION GROUP INC
Equities	3,411	60,852.24	DEVRY EDUCATION GROUP INC
Equities	3,900	309,387.00	DEXCOM INC COM
Equities	6,247	495,574.51	DEXCOM INC COM
Equities	640	1,152.00	DEXTERA SURGICAL INC COM
Equities	5,500	34,265.00	DHI GROUP INC COM
Equities	4,286	26,701.78	DHI GROUP INC COM
Equities	135,358	3,775,450.06	DIAGEO ORD PLC
Equities	255,567	7,128,359.21	DIAGEO ORD PLC
Equities	23,035	642,499.84	DIAGEO ORD PLC
Equities	213,143	5,945,054.98	DIAGEO ORD PLC
Equities	82,100	2,289,960.33	DIAGEO ORD PLC
Equities	24,047	670,726.88	DIAGEO ORD PLC
Equities	2,342	264,364.96	DIAGEO PLC SPONSORED ADR NEW
Equities	2,190	65,228.21	DIALOG SEMICONDUCTOR PLC COMMON STOCK
Equities	100	18,842.00	DIAMOND HILL INVT OH
Equities	240	45,220.80	DIAMOND HILL INVT OH
Equities	3,038	73,914.54	DIAMOND OFFSHORE DRILLING INC COM
Equities	5,567	135,445.11	DIAMOND OFFSHORE DRILLING INC COM
Equities	14,641	356,215.53	DIAMOND OFFSHORE DRILLING INC COM
Equities	3,290	98,568.40	DIAMOND RESORTS OWNER TRUST COM USD0.01
Equities	2,600	237,146.00	DIAMONDBACK ENERGY INC COM
Equities	5,425	494,814.25	DIAMONDBACK ENERGY INC COM
Equities	5,482	49,502.46	DIAMONDROCK HOSPITALITY CO COM STK
Equities	16,828	151,956.84	DIAMONDROCK HOSPITALITY CO COM STK
Equities	2,800	126,168.00	DICKS SPORTING GOODS INC OC-COM
Equities	6,156	277,389.36	DICKS SPORTING GOODS INC OC-COM
Equities	3,590	89,139.70	DIEBOLD INC COM
Equities	4,467	110,915.61	DIEBOLD INC COM
Equities	2,600	27,898.00	DIGI INTL INC COM
Equities	41	439.93	DIGI INTL INC COM
Equities	33	1,054.68	DIGIMARC CORP NEW COM STK
Equities	57,600	6,277,824.00	DIGITAL RLTY TR INC COM
Equities	8,290	903,527.10	DIGITAL RLTY TR INC COM
Equities	10,415	1,135,130.85	DIGITAL RLTY TR INC COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,312	92,233.68	DIGITALGLOBE INC COM NEW COM NEW
Equities	3,692	78,971.88	DIGITALGLOBE INC COM NEW COM NEW
Equities	1,500	90,900.00	DILLARDS INC CL A COM
Equities	1,761	106,716.60	DILLARDS INC CL A COM
Equities	1,334	22,691.34	DIME CMNTY BANCSHARES INC COM
Equities	1,000	84,780.00	DINEEQUITY INC COM STK
Equities	1,413	119,794.14	DINEEQUITY INC COM STK
Equities	2,850	53,551.50	DIODES INC COM
Equities	2,583	48,534.57	DIODES INC COM
Equities	1,300	45,500.00	DIPLOMAT PHARMACY INC COM
Equities	2,761	96,635.00	DIPLOMAT PHARMACY INC COM
Equities	75,330	347,217.52	DIRECT LINE INSURANCE PLC ORD GBP
Equities	5,900	528,521.30	DISCO CORPORATION NPV
Equities	19,700	1,055,723.00	DISCOVER FINL SVCS COM STK
Equities	30,858	1,653,680.22	DISCOVER FINL SVCS COM STK
Equities	37,255	1,996,495.45	DISCOVER FINL SVCS COM STK
Equities	6,100	153,903.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	11,139	281,036.97	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	16,798	400,632.30	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	10,100	529,240.00	DISH NETWORK CORP CL A COM STK
Equities	17,307	906,886.80	DISH NETWORK CORP CL A COM STK
Equities	2,200	7,832.00	DIXIE GROUP INC CL A CL A
Equities	114,511	489,850.55	DIXONS CARPHONE PLC ORD GBP0.001
Equities	43,508	516,556.60	DNB ASA NOK10
Equities	757,196	842,439.88	DNO ASA NOK0.25
Equities	2,980	142,593.00	DOLBY LABORATORIES INC CL A COM STK
Equities	37,125	1,776,431.25	DOLBY LABORATORIES INC CL A COM STK
Equities	3,126	149,579.10	DOLBY LABORATORIES INC CL A COM STK
Equities	2,300	216,200.00	DOLLAR GEN CORP NEW COM
Equities	35,950	3,379,300.00	DOLLAR GEN CORP NEW COM
Equities	20,834	1,958,396.00	DOLLAR GEN CORP NEW COM
Equities	12,600	1,184,400.00	DOLLAR GEN CORP NEW COM
Equities	11,059	1,042,200.16	DOLLAR TREE INC COM STK
Equities	17,165	1,617,629.60	DOLLAR TREE INC COM STK
Equities	18,100	1,257,118.66	DOLLARAMA INC COM STK NPV
Equities	7,400	513,960.11	DOLLARAMA INC COM STK NPV
Equities	18,100	1,257,118.66	DOLLARAMA INC COM STK NPV
Equities	18,867	166,050.52	DOMINION DIAMOND NPV
Equities	26,000	2,026,180.00	DOMINION RES INC VA NEW COM
Equities	45,325	3,532,177.25	DOMINION RES INC VA NEW COM
Equities	111,723	496,294.36	DOMINO'S PIZZA GROUP PLC ORD GBP0.00520833
Equities	1,300	170,794.00	DOMINOS PIZZA INC COM
Equities	3,588	471,391.44	DOMINOS PIZZA INC COM
Equities	4,051	141,825.51	DOMTAR CORP COM NEW COM NEW
Equities	6,500	223,340.00	DONALDSON INC COM
Equities	41,282	1,418,449.52	DONALDSON INC COM
Equities	9,097	312,572.92	DONALDSON INC COM
Equities	29,562	1,778,570.65	DONGBU INSURANCE KRW500
Equities	10,050	170,046.00	DONNELLEY R R & SONS CO COM
Equities	69,499	1,175,923.08	DONNELLEY R R & SONS CO COM
Equities	15,099	255,475.08	DONNELLEY R R & SONS CO COM
Equities	28,635	1,637,922.00	DORMAN PRODS INC COM
Equities	2,454	140,368.80	DORMAN PRODS INC COM
Equities	1,799	46,288.27	DOUGLAS DYNAMICS INC COM
Equities	5,900	209,568.00	DOUGLAS EMMETT INC COM REIT
Equities	10,694	379,850.88	DOUGLAS EMMETT INC COM REIT
Equities	6,480	449,193.60	DOVER CORP COM
Equities	17,107	1,185,857.24	DOVER CORP COM
Equities	11,824	819,639.68	DOVER CORP COM
Equities	3,700	3,922.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	5,730	6,073.80	DOVER DOWNS GAMING & ENTMT INC COM
Equities	7,900	17,143.00	DOVER MOTORSPORTS INC COM
Equities	7,600	16,492.00	DOVER MOTORSPORTS INC COM
Equities	11,557	574,498.47	DOW CHEMICAL CO COM
Equities	55,210	2,744,489.10	DOW CHEMICAL CO COM
Equities	82,487	4,100,428.77	DOW CHEMICAL CO COM
Equities	108,960	5,416,401.60	DOW CHEMICAL CO COM
Equities	227,735	3,778,123.65	DP WORLD LTD COM
Equities	9,341	902,620.83	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	8,150	787,534.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	13,613	1,315,424.19	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	37,638	3,636,959.94	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	3,070	157,276.10	DR REDDYS LABS LTD ADR REPSTG 1/2 SH
Equities	2,700	110,349.00	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	4,462	182,361.94	DREAMWORKS ANIMATION SKG INC CL A COM STK
Equities	1,700	144,228.00	DREW INDS INC COM NEW COM NEW
Equities	1,842	156,275.28	DREW INDS INC COM NEW COM NEW
Equities	1,690	98,746.70	DRIL-QUIP INC COM
Equities	2,586	151,099.98	DRIL-QUIP INC COM
Equities	2,600	27,586.00	DSP GROUP INC COM
Equities	1,700	18,037.00	DSP GROUP INC COM
Equities	1,590	185,123.70	DST SYS INC COM
Equities	13,590	1,582,283.70	DST SYS INC COM
Equities	2,216	258,008.88	DST SYS INC COM
Equities	30,983	1,296,355.96	DSV DKK1

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	61,200	2,560,661.81	DSV DKK1
Equities	2,088	44,223.84	DSW INC CL A CL A
Equities	39,539	837,436.02	DSW INC CL A CL A
Equities	5,937	125,745.66	DSW INC CL A CL A
Equities	6,330	627,429.60	DTE ENERGY CO COM
Equities	13,546	1,342,679.52	DTE ENERGY CO COM
Equities	9,900	981,288.00	DTE ENERGY CO COM
Equities	2,101	55,571.45	DTS INC COM
Equities	39,640	2,568,672.00	DU PONT E I DE NEMOURS & CO COM STK
Equities	64,371	4,171,240.80	DU PONT E I DE NEMOURS & CO COM STK
Equities	36,900	2,391,120.00	DU PONT E I DE NEMOURS & CO COM STK
Equities	1,000	19,780.00	DUCOMMUN INC DEL COM
Equities	12,047	1,033,512.13	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	110,724	9,499,011.96	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	33,083	2,838,190.57	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	50,680	4,347,837.20	DUKE ENERGY CORP NEW COM NEW COM NEW
Equities	35,768	953,574.88	DUKE RLTY CORP COM NEW REIT
Equities	20,300	541,198.00	DUKE RLTY CORP COM NEW REIT
Equities	26,246	699,718.36	DUKE RLTY CORP COM NEW REIT
Equities	1,280	155,955.20	DUN & BRADSTREET CORP DEL NEW COM
Equities	2,712	330,430.08	DUN & BRADSTREET CORP DEL NEW COM
Equities	600	26,172.00	DUNKIN BRANDS GROUP INC COM
Equities	6,748	294,347.76	DUNKIN BRANDS GROUP INC COM
Equities	4,200	199,668.00	DUPONT FABROS TECH INC REIT
Equities	27,945	1,328,505.30	DUPONT FABROS TECH INC REIT
Equities	5,130	243,880.20	DUPONT FABROS TECH INC REIT
Equities	6,900	8,418.00	DURECT CORP COM
Equities	9,700	11,834.00	DURECT CORP COM
Equities	9,642	162,313.42	DUSKIN CO.LTD NPV
Equities	1,600	23,888.00	DXP ENTERPRISES INC COM NEW STK
Equities	1,054	15,736.22	DXP ENTERPRISES INC COM NEW STK
Equities	5,800	-	DYAX CORPORATION COMMON STOCK
Equities	10,002	-	DYAX CORPORATION COMMON STOCK
Equities	1,400	125,664.00	DYCOM INDS INC COM
Equities	20,915	1,877,330.40	DYCOM INDS INC COM
Equities	2,093	187,867.68	DYCOM INDS INC COM
Equities	400	4,300.00	DYNAMIC MATLS CORP COM
Equities	3,058	32,873.50	DYNAMIC MATLS CORP COM
Equities	141	401.85	DYNATRONICS CORP COM NEW COM NEW
Equities	1,600	23,328.00	DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW
Equities	2,777	40,488.66	DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW
Equities	8,700	149,988.00	DYNEGY INC NEW DEL COM
Equities	6,404	44,443.76	DYNEX CAP INC NEW REIT
Equities	12,700	298,323.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	20,325	477,434.25	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	29,500	692,955.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	171,655	1,721,259.34	E.ON SE NPV
Equities	215,255	2,158,455.50	E.ON SE NPV
Equities	92,880	931,348.15	E.ON SE NPV
Equities	1,400	67,354.00	EAGLE BANCORP INC MD COM
Equities	2,484	119,505.24	EAGLE BANCORP INC MD COM
Equities	2,100	162,015.00	EAGLE MATLS INC COM
Equities	3,775	291,241.25	EAGLE MATLS INC COM
Equities	500	19,395.00	EAGLE PHARMACEUTICALS INC COM
Equities	917	35,570.43	EAGLE PHARMACEUTICALS INC COM
Equities	6,500	41,600.00	EARTHLINK HLDGS CORP COM
Equities	7,484	47,897.60	EARTHLINK HLDGS CORP COM
Equities	25,300	2,326,297.88	EAST JAPAN RAILWAY CO NPV
Equities	6,500	597,665.46	EAST JAPAN RAILWAY CO NPV
Equities	6,986	238,781.48	EAST WEST BANCORP INC COM
Equities	61,591	2,105,180.38	EAST WEST BANCORP INC COM
Equities	11,885	406,229.30	EAST WEST BANCORP INC COM
Equities	2,238	44,155.74	EASTERLY GOVERNMENT PROPRTI COMMON STOCK
Equities	1,062	8,018.10	EASTERN VA BANKSHARES INC COM
Equities	1,400	96,488.00	EASTGROUP PPTYS INC REIT
Equities	2,383	164,236.36	EASTGROUP PPTYS INC REIT
Equities	5,776	392,190.40	EASTMAN CHEM CO COM
Equities	64,036	4,348,044.40	EASTMAN CHEM CO COM
Equities	29,400	1,996,260.00	EASTMAN CHEM CO COM
Equities	10,547	716,141.30	EASTMAN CHEM CO COM
Equities	3,372	228,958.80	EASTMAN CHEM CO COM
Equities	3,372	54,221.76	EASTMAN KODAK CO COM
Equities	1,125	18,652.50	EASTN CO COM
Equities	22,077	320,506.10	EASYJET ORD GBP0.27285714
Equities	15,760	941,344.80	EATON CORP PLC COM USD0.50
Equities	21,280	1,271,054.40	EATON CORP PLC COM USD0.50
Equities	33,376	1,993,548.48	EATON CORP PLC COM USD0.50
Equities	86,668	5,176,679.64	EATON CORP PLC COM USD0.50
Equities	4,100	244,893.00	EATON CORP PLC COM USD0.50
Equities	6,800	240,312.00	EATON VANCE CORP COM NON VTG
Equities	44,800	1,583,232.00	EATON VANCE CORP COM NON VTG
Equities	8,820	311,698.80	EATON VANCE CORP COM NON VTG
Equities	55,400	1,296,914.00	EBAY INC COM USD0.001
Equities	78,121	1,828,812.61	EBAY INC COM USD0.001
Equities	600	28,740.00	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,664	79,705.60	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	240	1,142.40	ECHELON CORP COM NEW COM NEW
Equities	440	2,094.40	ECHELON CORP COM NEW COM NEW
Equities	52,895	1,185,905.90	ECHO GLOBAL LOGISTICS INC COM
Equities	2,438	54,659.96	ECHO GLOBAL LOGISTICS INC COM
Equities	3,380	134,186.00	EHOSTAR CORPORATION
Equities	30,300	1,202,910.00	EHOSTAR CORPORATION
Equities	3,119	123,824.30	EHOSTAR CORPORATION
Equities	4,474	14,943.16	ECLIPSE RES CORP COM
Equities	12,890	1,528,754.00	ECOLAB INC COM STK USD1
Equities	19,259	2,284,117.40	ECOLAB INC COM STK USD1
Equities	24	245.28	ECOLOGY & ENVIRONMENT INC CL A CL A
Equities	38,900	44,929.54	ECOSYNTHETIX INC COMMON STOCK
Equities	49,058	1,007,995.74	EDENRED EUR2
Equities	202	1,745.28	EDGEWATER TECH INC COM
Equities	2,390	201,739.90	EDGEWELL PERS CARE CO COM
Equities	4,204	354,859.64	EDGEWELL PERS CARE CO COM
Equities	18,029	1,400,312.43	EDISON INTL COM
Equities	14,590	1,133,205.30	EDISON INTL COM
Equities	23,746	1,844,351.82	EDISON INTL COM
Equities	30,200	2,345,634.00	EDISON INTL COM
Equities	400	10.20	EDUCATION MGMT CORP NEW COM
Equities	573	-	EDUCATION MGMT CORP NEW WT EXP CL B WARRANT 12-31-2049
Equities	400	18,456.00	EDUCATION RLTY TR INC COM NEW COM NEW
Equities	4,440	204,861.60	EDUCATION RLTY TR INC COM NEW COM NEW
Equities	418	4,852.98	EDUCATIONAL DEV CORP COM
Equities	9,560	953,418.80	EDWARDS LIFESCIENCES CORP COM
Equities	15,706	1,566,359.38	EDWARDS LIFESCIENCES CORP COM
Equities	1,835	25,726.70	EHEALTH INC COM STK
Equities	38,000	2,106,872.01	EISAI CO NPV
Equities	200	105,644.11	E-L FINANCIAL CORP COM NPV
Equities	2,300	108,721.00	EL PASO ELEC CO COM NEW
Equities	2,975	140,628.25	EL PASO ELEC CO COM NEW
Equities	3,106	40,378.00	EL POLLO LOCO HLDGS INC COM
Equities	176,700	790,503.58	ELDORADO GOLD CORP COM NPV
Equities	3,320	50,447.40	ELDORADO RESORTS INC COM USD0.00001
Equities	19,453	1,473,759.28	ELECTR ARTS COM
Equities	14,150	1,072,004.00	ELECTR ARTS COM
Equities	22,178	1,680,205.28	ELECTR ARTS COM
Equities	10,000	757,600.00	ELECTR ARTS COM
Equities	2,500	14,600.00	ELECTRO SCIENTIFIC INDS INC COM
Equities	1,626	9,495.84	ELECTRO SCIENTIFIC INDS INC COM
Equities	2,400	103,296.00	ELECTRONICS FOR IMAGING INC COM
Equities	43,975	1,892,684.00	ELECTRONICS FOR IMAGING INC COM
Equities	3,047	131,142.88	ELECTRONICS FOR IMAGING INC COM
Equities	19,813	1,560,273.75	ELI LILLY & CO COM
Equities	46,880	3,691,800.00	ELI LILLY & CO COM
Equities	71,941	5,665,353.75	ELI LILLY & CO COM
Equities	14,586	1,148,647.50	ELI LILLY & CO COM
Equities	27,800	2,189,250.00	ELI LILLY & CO COM
Equities	2,100	28,896.00	ELIZABETH ARDEN INC COM
Equities	2,800	38,528.00	ELIZABETH ARDEN INC COM
Equities	1,100	100,815.00	ELLIE MAE INC COM STK
Equities	2,337	214,186.05	ELLIE MAE INC COM STK
Equities	300	6,036.00	ELLIS PERRY INTL INC COM
Equities	255	5,130.60	ELLIS PERRY INTL INC COM
Equities	407	8,001.62	ELMIRA SAVINGS BANK ELMIRA NY
Equities	170	326.40	EMAGIN CORP COM NEW STK
Equities	171,313	4,654,574.21	EMC CORP COM
Equities	93,500	2,540,395.00	EMC CORP COM
Equities	143,261	3,892,401.37	EMC CORP COM
Equities	2,100	58,212.00	EMC INS GROUP INC COM
Equities	1,100	30,492.00	EMC INS GROUP INC COM
Equities	3,200	157,632.00	EMCOR GROUP INC COM
Equities	50,030	2,464,477.80	EMCOR GROUP INC COM
Equities	4,893	241,029.18	EMCOR GROUP INC COM
Equities	1,600	9,504.00	EMCORE CORP COM STK
Equities	1,825	10,840.50	EMCORE CORP COM STK
Equities	2,400	67,488.00	EMERGENT BIOSOLUTIONS INC COM
Equities	45,190	1,270,742.80	EMERGENT BIOSOLUTIONS INC COM
Equities	2,484	69,850.08	EMERGENT BIOSOLUTIONS INC COM
Equities	30,480	1,589,836.80	EMERSON ELECTRIC CO COM
Equities	47,943	2,500,706.88	EMERSON ELECTRIC CO COM
Equities	5,300	3,047.50	EMERSON RADIO CORP COM NEW COM NEW
Equities	1,500	50,955.00	EMPIRE DIST ELEC CO COM
Equities	2,850	96,814.50	EMPIRE DIST ELEC CO COM
Equities	968	15,294.40	EMPIRE RESORTS INC COM PAR \$0.01 COM PAR\$0.01
Equities	4,500	85,455.00	EMPIRE ST RLTY TR INC CL A CL A
Equities	9,604	182,379.96	EMPIRE ST RLTY TR INC CL A CL A
Equities	2,300	66,746.00	EMPLOYERS HLDGS INC COM
Equities	2,677	77,686.54	EMPLOYERS HLDGS INC COM
Equities	486	10,716.30	ENANTA PHARMACEUTICALS INC COM
Equities	1,200	28,236.00	ENCORE CAP GROUP INC COM
Equities	83,529	1,965,437.37	ENCORE CAP GROUP INC COM
Equities	1,387	32,636.11	ENCORE CAP GROUP INC COM



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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300	48,464.00	ENCORE WIRE CORP COM
Equities	1,381	51,483.68	ENCORE WIRE CORP COM
Equities	23,800	476,724.21	ENDESA SA EUR1.2
Equities	13,205	205,865.95	ENDO INTL LTD COM STK
Equities	4,856	75,705.04	ENDO INTL LTD COM STK
Equities	14,758	230,077.22	ENDO INTL LTD COM STK
Equities	2,900	36,134.00	ENDOLOGIX INC COM
Equities	5,500	68,530.00	ENDOLOGIX INC COM
Equities	3,564	32,040.36	ENDURANCE INTL GROUP HLDGS INC COM
Equities	2,432	163,333.12	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	4,647	312,092.52	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	4,200	202,482.00	ENERGEN CORP COM
Equities	6,973	336,168.33	ENERGEN CORP COM
Equities	2,390	123,061.10	ENERGIZER HLDGS INC NEW COM
Equities	35,960	1,851,580.40	ENERGIZER HLDGS INC NEW COM
Equities	4,821	248,233.29	ENERGIZER HLDGS INC NEW COM
Equities	4,348	38,653.72	ENERGY RECOVERY INC COM
Equities	5,785	260.32	ENERGY XXI LTD COM STK
Equities	1,300	8,216.00	ENERNOC INC COM
Equities	2,425	15,326.00	ENERNOC INC COM
Equities	2,600	154,622.00	ENERSYS COM
Equities	3,337	198,451.39	ENERSYS COM
Equities	95,242	1,535,290.07	ENGIE COMSTK
Equities	1,373	28,997.76	ENGLITY HLDGS INC NEW COM
Equities	1,440	30,412.80	ENGLITY HLDGS INC NEW COM
Equities	1,800	2,160.00	ENGLOBAL CORP COM
Equities	49,378	796,516.24	ENI SPA EUR1
Equities	3,900	62,049.00	ENLINK MIDSTREAM LLC COM UNIT REPSTG LTD LIABILITY CO INTS
Equities	2,200	42,196.00	ENNIS INC COM
Equities	2,768	53,090.24	ENNIS INC COM
Equities	997	7,337.92	ENOVA INTL INC COM
Equities	1,604	11,805.44	ENOVA INTL INC COM
Equities	1,900	84,341.00	ENPRO INDS INC COM
Equities	1,395	61,924.05	ENPRO INDS INC COM
Equities	24,852	241,312.92	ENSCO PLC SHS CLASS A COM
Equities	25,010	242,847.10	ENSCO PLC SHS CLASS A COM
Equities	68,585	1,440,970.85	ENSIGN GROUP INC COM STK
Equities	3,904	82,023.04	ENSIGN GROUP INC COM STK
Equities	1,000	161,990.00	ENSTAR GROUP LIMITED COM
Equities	996	161,342.04	ENSTAR GROUP LIMITED COM
Equities	5,900	85,373.00	ENTEGRIS INC COM
Equities	9,453	136,784.91	ENTEGRIS INC COM
Equities	1,600	21,712.00	ENTERCOMMUNICATIONS CORP CL A
Equities	267	3,623.19	ENTERCOMMUNICATIONS CORP CL A
Equities	6,758	549,763.30	ENTERGY CORP NEW COM
Equities	12,877	1,047,543.95	ENTERGY CORP NEW COM
Equities	2,039	56,867.71	ENTERPRISE FINL SVCS CORP COM STK
Equities	4,200	28,224.00	ENTRAVISION COMMUNICATIONS CORP CL A CL A
Equities	5,000	33,600.00	ENTRAVISION COMMUNICATIONS CORP CL A CL A
Equities	1,500	49,965.00	ENVESTNET INC COM STK
Equities	2,569	85,573.39	ENVESTNET INC COM STK
Equities	400	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	1,900	48,203.00	ENVISION HEALTHCARE HLDGS INC COM
Equities	77,251	1,959,857.87	ENVISION HEALTHCARE HLDGS INC COM
Equities	13,179	334,351.23	ENVISION HEALTHCARE HLDGS INC COM
Equities	2,800	16,716.00	ENZO BIOCHEM INC COM
Equities	6,212	37,085.64	ENZO BIOCHEM INC COM
Equities	26,450	2,206,459.00	EOG RESOURCES INC COM
Equities	40,962	3,417,050.04	EOG RESOURCES INC COM
Equities	13,354	1,113,990.68	EOG RESOURCES INC COM
Equities	10,900	909,278.00	EOG RESOURCES INC COM
Equities	419	2,170.42	EP ENERGY CORP CL A CL A
Equities	2,000	128,620.00	EPAM SYS INC COM STK
Equities	3,237	208,171.47	EPAM SYS INC COM STK
Equities	2,250	32,850.00	EPIQ SYS INC COM
Equities	1,836	26,805.60	EPIQ SYS INC COM
Equities	47	21.24	EPIRUS BIOPHARMACEUTICALS INC COM
Equities	1,226	12,554.24	EPIZYME INC COM
Equities	276	22,574.04	EPLUS INC COM
Equities	3,000	242,040.00	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	4,319	348,456.92	EPR PPTYS COM SH BEN INT COM SH BEN INT
Equities	7,800	603,954.00	EQT CORP COM
Equities	12,967	1,004,034.81	EQT CORP COM
Equities	12,000	929,160.00	EQT CORP COM
Equities	6,000	480,300.00	EQTY LIFESTYLE PPTYS INC REIT
Equities	5,545	443,877.25	EQTY LIFESTYLE PPTYS INC REIT
Equities	143,200	9,863,616.00	EQTY RESDNTL EFF 5/15/02
Equities	19,380	1,334,894.40	EQTY RESDNTL EFF 5/15/02
Equities	27,238	1,876,153.44	EQTY RESDNTL EFF 5/15/02
Equities	8,266	1,061,354.40	EQUIFAX INC COM
Equities	5,231	671,660.40	EQUIFAX INC COM
Equities	9,027	1,159,066.80	EQUIFAX INC COM
Equities	1,800	231,120.00	EQUIFAX INC COM
Equities	3,483	1,350,463.59	EQUINIX INC COM PAR \$0.001
Equities	5,092	1,974,321.16	EQUINIX INC COM PAR \$0.001

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,900	736,687.00	EQUINIX INC COM PAR \$0.001
Equities	6,200	180,606.00	EQUITY COMWLTH COM SH BEN INT COM SH BENINT
Equities	9,692	282,327.96	EQUITY COMWLTH COM SH BEN INT COM SH BENINT
Equities	50,000	-	EQUITY COMWLTH
Equities	1,900	61,142.00	EQUITY ONE INC COM
Equities	6,167	198,454.06	EQUITY ONE INC COM
Equities	1,980	18,612.00	ERA GROUP INC COM USD0.01
Equities	2,510	23,594.00	ERA GROUP INC COM USD0.01
Equities	5,800	4,640.00	ERBA DIAGNOSTICS COM
Equities	100,000	758,908.02	ERICSSON SER'B' NPV
Equities	2,900	288,086.00	ERIE INDY CO CL A
Equities	1,712	170,070.08	ERIE INDY CO CL A
Equities	17,800	401,628.43	ERSTE GROUP BANK AG NPV
Equities	91,020	2,053,720.21	ERSTE GROUP BANK AG NPV
Equities	7,400	-	ESC ADOLOR CORP COM
Equities	4,703	-	ESC GERBER SCIENTIFIC INC
Equities	2,100	-	ESC MOSSIMO, INC.
Equities	2,400	24,576.00	ESCALADE INC COM
Equities	567	385.56	ESCALON MED CORP
Equities	1,900	75,886.00	ESCO TECHNOLOGIES INC
Equities	1,466	58,552.04	ESCO TECHNOLOGIES INC
Equities	1,900	-	ESCROW AMBASSADORS GROUP INC ESCROW
Equities	2,500	-	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	900	900.00	ESCROW SEAHAWK DRILLING INC ESC CONTRA
Equities	817	8,071.96	ESPERION THERAPEUTICS INC NEW COM
Equities	400	10,404.00	ESPEY MFG & ELECTRS CORP COM
Equities	3,200	97,792.00	ESSENDANT INC
Equities	2,395	73,191.20	ESSENDANT INC
Equities	3,926	85,626.06	ESSENT GROUP LTD COM STK
Equities	4,034	920,115.06	ESSEX PPTY TR REIT
Equities	4,674	1,066,092.66	ESSEX PPTY TR REIT
Equities	11,553	1,525,416.65	ESSILOR INTL EURO.18
Equities	2,757	364,024.38	ESSILOR INTL EURO.18
Equities	22,199	2,020,552.98	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	9,360	851,947.20	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	16,291	1,482,806.82	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	1,300	80,652.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1,983	123,025.32	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1,500	49,560.00	ETHAN ALLEN INTERIORS INC COM
Equities	1,475	48,734.00	ETHAN ALLEN INTERIORS INC COM
Equities	12,705	755,132.17	EURAZEO NPV
Equities	31,854	1,360,676.37	EUROCOMMERCIAL EURO.50
Equities	3,000	1,111,838.78	EUROFINS SCIENTIFI EURO.10
Equities	1,600	110,704.00	EURONET WORLDWIDE INC COM
Equities	30,285	2,095,419.15	EURONET WORLDWIDE INC COM
Equities	3,887	268,941.53	EURONET WORLDWIDE INC COM
Equities	6,162	91,567.32	EVERBANK FINL CORP COM STK
Equities	1,500	66,285.00	EVERCORE PARTNERS INC CL A CL A
Equities	10,284	454,449.96	EVERCORE PARTNERS INC CL A CL A
Equities	2,858	126,295.02	EVERCORE PARTNERS INC CL A CL A
Equities	1,045	190,890.15	EVEREST RE GROUP COM
Equities	3,033	554,038.11	EVEREST RE GROUP COM
Equities	2,300	2,645.00	EVERI HLDGS INC COM
Equities	4,436	5,101.40	EVERI HLDGS INC COM
Equities	14,240	852,976.00	EVERSOURCE ENERGY COM
Equities	23,929	1,433,347.10	EVERSOURCE ENERGY COM
Equities	4,290	66,666.60	EVERTEC INC COM
Equities	7,000	11,550.00	EVINE LIVE INC CL A CL A
Equities	1,550	8,013.50	EVOLVING SYSTEMS INC COM NEW
Equities	8,690	258,152.12	EVONIK INDUSTRIES NPV
Equities	33,330	990,127.76	EVONIK INDUSTRIES NPV
Equities	17,029	505,877.16	EVONIK INDUSTRIES NPV
Equities	3,500	42,875.00	EXACT SCIENCES CORP COM
Equities	8,163	99,996.75	EXACT SCIENCES CORP COM
Equities	2,100	56,154.00	EXACTECH INC COM
Equities	3,400	27,370.00	EXAR CORP COM
Equities	2,033	16,365.65	EXAR CORP COM
Equities	11,200	14,560.00	EXCO RES INC COM
Equities	17,795	23,133.50	EXCO RES INC COM
Equities	5,600	43,736.00	EXELIXIS INC COM STK
Equities	15,485	120,937.85	EXELIXIS INC COM STK
Equities	42,051	1,528,974.36	EXELON CORP COM
Equities	68,639	2,495,714.04	EXELON CORP COM
Equities	146,044	5,310,159.84	EXELON CORP COM
Equities	51,300	1,865,268.00	EXELON CORP COM
Equities	1,500	78,615.00	EXLSERVICE COM INC COM STK
Equities	43,165	2,262,277.65	EXLSERVICE COM INC COM STK
Equities	33,954	1,779,529.14	EXLSERVICE COM INC COM STK
Equities	1,991	104,348.31	EXLSERVICE COM INC COM STK
Equities	610	6,447.70	EXONE CO COM
Equities	9,760	1,037,488.00	EXPEDIA INC DEL COM NEW
Equities	5,400	574,020.00	EXPEDIA INC DEL COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,416	894,620.80	EXPEDIA INC DEL COM NEW
Equities	8,500	416,840.00	EXPEDITORS INTL WASH INC COM
Equities	13,293	651,888.72	EXPEDITORS INTL WASH INC COM
Equities	1,655	96,668.55	EXPONENT INC COM STK
Equities	2,300	33,373.00	EXPRESS INC COM
Equities	132,713	1,925,665.63	EXPRESS INC COM
Equities	4,567	66,267.17	EXPRESS INC COM
Equities	29,867	2,263,918.60	EXPRESS SCRIPTS HLDG CO COM
Equities	46,696	3,539,556.80	EXPRESS SCRIPTS HLDG CO COM
Equities	6,253	93,482.35	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM
Equities	2,495	32,060.75	EXTERRAN CORP COM
Equities	2,881	37,020.85	EXTERRAN CORP COM
Equities	6,750	624,645.00	EXTRA SPACE STORAGE INC COM
Equities	9,147	846,463.38	EXTRA SPACE STORAGE INC COM
Equities	5,843	19,807.77	EXTREME NETWORKS INC COM
Equities	142,507	13,358,606.18	EXXON MOBIL CORP COM
Equities	61,120	5,729,388.80	EXXON MOBIL CORP COM
Equities	304,599	28,553,110.26	EXXON MOBIL CORP COM
Equities	72,675	6,812,554.50	EXXON MOBIL CORP COM
Equities	6,091	570,970.34	EXXON MOBIL CORP COM
Equities	82,154	7,701,115.96	EXXON MOBIL CORP COM
Equities	3,200	24,192.00	EZCORP INC CL A NON VTG CL A NON VTG
Equities	4,393	33,211.08	EZCORP INC CL A NON VTG CL A NON VTG
Equities	5,500	68,970.00	F N B CORP PA COM
Equities	66,838	838,148.52	F N B CORP PA COM
Equities	19,654	246,461.16	F N B CORP PA COM
Equities	3,120	355,180.80	F5 NETWORKS INC COM STK
Equities	5,053	575,233.52	F5 NETWORKS INC COM STK
Equities	6,335	721,176.40	F5 NETWORKS INC COM STK
Equities	44,440	1,649,612.80	FABRINET COM USD0.01
Equities	2,532	93,987.84	FABRINET COM USD0.01
Equities	33,748	3,856,721.44	FACEBOOK INC CL A CL A
Equities	53,600	6,125,408.00	FACEBOOK INC CL A CL A
Equities	105,950	12,107,966.00	FACEBOOK INC CL A CL A
Equities	169,893	19,415,372.04	FACEBOOK INC CL A CL A
Equities	56,057	6,406,193.96	FACEBOOK INC CL A CL A
Equities	50,500	5,771,140.00	FACEBOOK INC CL A CL A
Equities	1,290	208,231.80	FACTSET RESH SYS INC COM STK
Equities	2,854	460,692.68	FACTSET RESH SYS INC COM STK
Equities	1,200	135,612.00	FAIR ISAAC CORPORATION COM
Equities	14,670	1,657,856.70	FAIR ISAAC CORPORATION COM
Equities	2,111	238,564.11	FAIR ISAAC CORPORATION COM
Equities	5,700	113,145.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	8,826	175,196.10	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	1,484	11,441.64	FAIRMOUNT SANTROL HLDGS INC COMMON STOCK
Equities	340	4,991.20	FAIRPOINT COMMUNICATIONS INC COM NEW COMNEW
Equities	855	3.84	FAIRPOINT COMMUNICATIONS INC COM
Equities	2,900	3,045.00	FALCONSTOR SOFTWARE INC COM
Equities	4,000	4,200.00	FALCONSTOR SOFTWARE INC COM
Equities	15,300	932,108.39	FAMILYMART CO NPV
Equities	1,200	6,036.00	FAMOUS DAVES AMER INC COM
Equities	16,800	2,707,749.29	FANUC CORP NPV
Equities	1,000	27,350.00	FARMERS CAP BK CORP COM
Equities	1,100	37,213.00	FARO TECHNOLOGIES INC COM
Equities	1,480	50,068.40	FARO TECHNOLOGIES INC COM
Equities	12,640	561,089.60	FASTENAL CO COM
Equities	20,670	917,541.30	FASTENAL CO COM
Equities	33,500	841,780.07	FASTIGHETS AB BALD SER'B'NPV
Equities	115,000	2,889,692.78	FASTIGHETS AB BALD SER'B'NPV
Equities	800	48,536.00	FBL FINL GROUP INC CL A CL A
Equities	784	47,565.28	FBL FINL GROUP INC CL A CL A
Equities	1,218	41,412.00	FCB FINL HLDGS INC CL A CL A
Equities	56,400	104,340.00	FED HOME LN MTG CORP COM STK
Equities	356	12,395.92	FEDERAL AGRIC MTG CORP CL C
Equities	14,350	6,457.50	FEDERAL MOGUL CORP COM
Equities	4,380	725,109.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	5,300	877,415.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,400	562,870.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,300	42,504.00	FEDERAL SIGNAL CORP COM
Equities	5,487	70,672.56	FEDERAL SIGNAL CORP COM
Equities	4,800	39,888.00	FEDERAL-MOGUL HOLDINGS CORP COM STK
Equities	2,574	21,389.94	FEDERAL-MOGUL HOLDINGS CORP COM STK
Equities	1,646	31,339.84	FEDERATED NATL HLDG CO COM
Equities	7,163	1,087,200.14	FEDEX CORP COM
Equities	12,054	1,829,556.12	FEDEX CORP COM
Equities	18,315	2,779,850.70	FEDEX CORP COM
Equities	10,000	1,517,800.00	FEDEX CORP COM
Equities	5,100	146,778.00	FEDT INVESTORS INC CL B
Equities	6,901	198,610.78	FEDT INVESTORS INC CL B
Equities	1,600	171,008.00	FEI CO COM
Equities	3,103	331,648.64	FEI CO COM
Equities	3,100	19,313.00	FELCOR LODGING TR INC COM
Equities	8,299	51,702.77	FELCOR LODGING TR INC COM
Equities	3,000	122,148.96	FERRARI NV COM EUR0.01
Equities	15,020	611,559.10	FERRARI NV COM EUR0.01

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,680	149,836.05	FERRARI NV COM EURO.01
Equities	2,100	28,098.00	FERRO CORP COM
Equities	25,960	347,344.80	FERRO CORP COM
Equities	91,045	1,218,182.10	FERRO CORP COM
Equities	7,402	99,038.76	FERRO CORP COM
Equities	51,814	1,003,606.80	FERROVIAL SA EURO.2
Equities	111,600	681,281.21	FIAT CHRYSLER AUTOMOBILES NV
Equities	80,928	494,038.76	FIAT CHRYSLER AUTOMOBILES NV
Equities	1,400	4.20	FIBERMARK INC COM
Equities	3,809	62,505.69	FIBROGEN INC COM
Equities	4,811	55,182.17	FID NATL FINL INC NEW FORMERLY FID FNFV GROUP COM COM STK
Equities	1,263	19,791.21	FID SOUTHN CORP NEW COM STK
Equities	1,512	35,048.16	FIDELITY & GTY LIFE COM
Equities	14,896	558,600.00	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	19,787	742,012.50	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	9,700	363,750.00	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK
Equities	13,964	1,028,867.52	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	68,504	5,047,374.72	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	20,128	1,483,031.04	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	12,400	913,632.00	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	2,151	46,913.31	FIESTA RESTAURANT GROUP INC COM
Equities	5,581	27,067.85	FIFTH ST FIN CORP COM STK
Equities	4,393	113,646.91	FINANCIAL ENGINES INC COM
Equities	1,100	28,677.00	FINANCIAL INSTNS INC COM
Equities	35,921	233,452.65	FINECOBANK SPA EURO.33
Equities	1,808	31,658.08	FINISAR CORPORATION COMMON STOCK
Equities	8,497	148,782.47	FINISAR CORPORATION COMMON STOCK
Equities	2,173	43,872.87	FINISH LINE INC CL A
Equities	4,647	93,822.93	FINISH LINE INC CL A
Equities	3,453	69,716.07	FINISH LINE INC CL A
Equities	12,750	102.00	FINOVA GROUP INC COM
Equities	2,600	42,822.00	FIREEYE INC COM
Equities	9,560	157,453.20	FIREEYE INC COM
Equities	4,200	5,880.00	FIRST ACCEP CORP COM STK
Equities	6,212	249,846.64	FIRST AMERN FINL CORP COM STK
Equities	128,031	5,149,406.82	FIRST AMERN FINL CORP COM STK
Equities	7,568	304,384.96	FIRST AMERN FINL CORP COM STK
Equities	2,400	42,192.00	FIRST BANCORP N C COM
Equities	1,758	30,905.64	FIRST BANCORP N C COM
Equities	12,951	51,415.47	FIRST BANCORP P R COM NEW COM NEW
Equities	533	11,400.87	FIRST BUSEY CORP COM NEW COM NEW
Equities	2,822	60,362.58	FIRST BUSEY CORP COM NEW COM NEW
Equities	2,200	112,926.00	FIRST CASH FINANCIAL SERVICES INC
Equities	2,203	113,079.99	FIRST CASH FINANCIAL SERVICES INC
Equities	6,700	74,169.00	FIRST DATA CORP NEW COM CL A COM CL A
Equities	13,784	152,588.88	FIRST DATA CORP NEW COM CL A COM CL A
Equities	1,267	49,222.95	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	4,600	89,470.00	FIRST FINL BANCORP OHIO COM
Equities	5,274	102,579.30	FIRST FINL BANCORP OHIO COM
Equities	4,500	147,555.00	FIRST FINL BANKSHARES INC COM
Equities	5,042	165,327.18	FIRST FINL BANKSHARES INC COM
Equities	1,500	54,930.00	FIRST FINL CORP IND COM
Equities	1,477	54,087.74	FIRST FINL CORP IND COM
Equities	1,820	51,142.00	FIRST INTERSTATE BANCYSYS/MT
Equities	1,119	32,081.73	FIRST LONG IS CORP COM
Equities	400	1,944.00	FIRST MARBLEHEAD CORP COM NEW COM NEW
Equities	780	3,790.80	FIRST MARBLEHEAD CORP COM NEW COM NEW
Equities	2,200	54,846.00	FIRST MERCHANTS CORP COM
Equities	2,980	74,291.40	FIRST MERCHANTS CORP COM
Equities	3,000	52,680.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	5,525	97,019.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	838	14,070.02	FIRST NBC BK HLDG CO COM
Equities	10,544	737,974.56	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	3,590	174,043.20	FIRST SOLAR INC COM
Equities	5,271	255,538.08	FIRST SOLAR INC COM
Equities	217	2,026.78	FIRST SOUTH BANCORP INC VA COM
Equities	400	3,936.00	FIRST UTD CORP COM
Equities	17,754	619,792.14	FIRSTENERGY CORP COM
Equities	32,453	1,132,934.23	FIRSTENERGY CORP COM
Equities	7,009	142,072.43	FIRSTMERIT CORP COM
Equities	11,182	226,659.14	FIRSTMERIT CORP COM
Equities	71,000	217,387.50	FIRSTSTRAND LTD ZAR0.01
Equities	249,000	762,387.16	FIRSTSTRAND LTD ZAR0.01
Equities	10,400	1,130,792.00	FISERV INC COM
Equities	29,970	3,258,638.10	FISERV INC COM
Equities	42,550	4,626,461.50	FISERV INC COM
Equities	16,646	1,809,919.58	FISERV INC COM
Equities	2,100	25,662.00	FITBIT INC CL A CL A
Equities	34,835	425,683.70	FITBIT INC CL A CL A
Equities	2,897	35,401.34	FITBIT INC CL A CL A
Equities	100	4,641.00	FIVE BELOW INC COM USD0.01
Equities	3,563	165,358.83	FIVE BELOW INC COM USD0.01
Equities	800	33,080.00	FIVE PRIME THERAPEUTICS INC COM
Equities	2,216	91,631.60	FIVE PRIME THERAPEUTICS INC COM
Equities	88,360	1,051,484.00	FIVE9 INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,300	3,404.00	FL TECH INC COM
Equities	41	1,000.81	FLAGSTAR BANCORP INC COM PARS.001
Equities	986	24,068.26	FLAGSTAR BANCORP INC COM PARS.001
Equities	2,000	286,260.00	FLEETCOR TECHNOLOGIES INC COM
Equities	5,577	798,236.01	FLEETCOR TECHNOLOGIES INC COM
Equities	199	7,884.38	FLEXSTEEL INDS INC COM
Equities	29,370	346,566.00	FLEXTRONICS INTL LTD COM STK
Equities	126,160	1,488,688.00	FLEXTRONICS INTL LTD COM STK
Equities	5,800	179,510.00	FLIR SYS INC COM
Equities	51,382	1,590,272.90	FLIR SYS INC COM
Equities	10,492	324,727.40	FLIR SYS INC COM
Equities	1,800	23,760.00	FLOTEK INDS INC DEL COM
Equities	3,082	40,682.40	FLOTEK INDS INC DEL COM
Equities	12,375	232,031.25	FLOWERS FOODS INC COM
Equities	12,585	235,968.75	FLOWERS FOODS INC COM
Equities	4,600	207,782.00	FLOWERVE CORP COM
Equities	9,091	410,640.47	FLOWERVE CORP COM
Equities	23,300	1,052,461.00	FLOWERVE CORP COM
Equities	2,110	19,053.30	FLUIDIGM CORP DEL COM STK
Equities	5,898	290,653.44	FLUOR CORP NEW COM
Equities	10,203	502,803.84	FLUOR CORP NEW COM
Equities	2,056	40,873.28	FLUSHING FINL CORP COM
Equities	6,180	286,195.80	FMC CORP COM (NEW)
Equities	10,161	470,555.91	FMC CORP COM (NEW)
Equities	8,560	228,295.20	FMC TECHNOLOGIES INC COM
Equities	16,030	427,520.10	FMC TECHNOLOGIES INC COM
Equities	66,959	1,785,796.53	FMC TECHNOLOGIES INC COM
Equities	12,500	333,375.00	FMC TECHNOLOGIES INC COM
Equities	1,000	32,060.00	FMR BROS CO DEL
Equities	494	15,837.64	FMR BROS CO DEL
Equities	63,500	127,000.00	FNMA COM STK
Equities	68,502	628,164.74	FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)
Equities	156	3,176.16	FONAR CORP COM NEW STK
Equities	5,400	296,244.00	FOOT LOCKER INC COM
Equities	9,615	527,478.90	FOOT LOCKER INC COM
Equities	200,600	2,521,542.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	289,773	3,642,446.61	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	16,000	170,257.16	FORD OTOMOTIV SAN TRY1
Equities	34,651	773,063.81	FOREST CITY RLTY TR INC COM CL A COM CL A
Equities	9,400	209,714.00	FOREST CITY RLTY TR INC COM CL A COM CL A
Equities	14,667	327,220.77	FOREST CITY RLTY TR INC COM CL A COM CL A
Equities	2,250	-	FOREST LABORATORIES INC CVR
Equities	940	-	FOREST LABORATORIES INC CVR
Equities	2,066	24,564.74	FORESTAR GROUP INC
Equities	1,588	18,881.32	FORESTAR GROUP INC
Equities	3,200	28,768.00	FORMFACTOR INC COM STK
Equities	4,800	43,152.00	FORMFACTOR INC COM STK
Equities	121,000	328,202.98	FORMOSA PETROCHEMI TWD10
Equities	1,200	44,232.00	FORRESTER RESH INC COM
Equities	1,513	55,769.18	FORRESTER RESH INC COM
Equities	357,700	932,201.94	FORTESCUE METALS GRP LTD NPV
Equities	6,900	217,971.00	FORTINET INC COM
Equities	10,315	325,850.85	FORTINET INC COM
Equities	7,390	428,398.30	FORTUNE BRANDS HOME & SEC INC COM
Equities	80,870	4,688,033.90	FORTUNE BRANDS HOME & SEC INC COM
Equities	11,272	653,437.84	FORTUNE BRANDS HOME & SEC INC COM
Equities	5,485	94,945.35	FORUM ENERGY TECH COM USD0.01
Equities	1,500	66,795.00	FORWARD AIR CORP COM
Equities	46,070	2,051,497.10	FORWARD AIR CORP COM
Equities	2,135	95,071.55	FORWARD AIR CORP COM
Equities	1,800	51,354.00	FOSSIL GROUP INC COM
Equities	2,748	78,400.44	FOSSIL GROUP INC COM
Equities	1,300	14,157.00	FOSTER L B CO CL A
Equities	1,767	32,972.22	FOUNDATION MEDICINE INC COM
Equities	728	14,989.52	FOUR CORNERS PPTY TR INC COM
Equities	3,543	72,950.37	FOUR CORNERS PPTY TR INC COM
Equities	2,951	32,608.55	FRANCESCAS HLDGS CORP COM M STOCK
Equities	4,900	372,694.00	FRANCO NEV CORP COM STK
Equities	1,006	15,421.98	FRANKLIN COVEY CO COM
Equities	3,400	112,370.00	FRANKLIN ELEC INC COM
Equities	6,302	208,281.10	FRANKLIN ELEC INC COM
Equities	26,850	887,392.50	FRANKLIN ELEC INC COM
Equities	3,428	113,295.40	FRANKLIN ELEC INC COM
Equities	3,200	39,264.00	FRANKLIN STR PPTYS CORP COM
Equities	8,717	106,957.59	FRANKLIN STR PPTYS CORP COM
Equities	1,104	16,129.44	FRANKS INTERNATIONAL NVRY5H0 EURO.01
Equities	3,400	54,774.00	FREDS INC CL A
Equities	3,931	63,328.41	FREDS INC CL A
Equities	61,275	682,603.50	FREEPORT-MCMORAN INC
Equities	89,909	1,001,586.26	FREEPORT-MCMORAN INC
Equities	1,000	14,050.00	FREIGHTCAR AMER INC COM
Equities	1,700	23,885.00	FREIGHTCAR AMER INC COM
Equities	1,700	15,810.00	FREQUENCY ELECTRS INC COM
Equities	10,536	913,338.77	FRESENIUS MEDICAL CARE NPV
Equities	32,592	2,383,216.03	FRESENIUS SE&KGAA NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	97,790	7,150,671.82	FRESENIUS SE&KGAA NPV
Equities	34,100	2,493,485.11	FRESENIUS SE&KGAA NPV
Equities	2,300	125,189.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	2,912	158,500.16	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1,102	6,424.66	FRIEDMAN IND INC COM
Equities	21,970	733,138.90	FRKLN RES INC COM
Equities	27,422	915,072.14	FRKLN RES INC COM
Equities	8,456	282,176.72	FRKLN RES INC COM
Equities	72,181	356,574.14	FRONTIER COMMUNICATIONS CORP COM
Equities	82,030	405,228.20	FRONTIER COMMUNICATIONS CORP COM
Equities	2,100	72,450.00	FRP HLDGS INC COM
Equities	1,847	46,101.12	FTD COS INC COM
Equities	1,700	69,156.00	FTI CONSULTING INC COM
Equities	2,406	97,876.08	FTI CONSULTING INC COM
Equities	541	3,365.02	FUELCELL ENERGY INC COM NEW COM NEW
Equities	1,452	9,031.44	FUELCELL ENERGY INC COM NEW COM NEW
Equities	10,300	395,976.22	FUJIFILM HOLDINGS CORP NPV
Equities	23,200	891,907.59	FUJIFILM HOLDINGS CORP NPV
Equities	7,300	280,643.34	FUJIFILM HOLDINGS CORP NPV
Equities	41,100	1,580,060.43	FUJIFILM HOLDINGS CORP NPV
Equities	16,300	626,641.97	FUJIFILM HOLDINGS CORP NPV
Equities	1,400	2,828.00	FULL HOUSE RESORTS INC COM
Equities	2,900	127,571.00	FULLER H B CO COM
Equities	3,420	150,445.80	FULLER H B CO COM
Equities	9,900	133,650.00	FULTON FINL CORP PA COM
Equities	11,719	158,206.50	FULTON FINL CORP PA COM
Equities	1,003	104,823,530.00	FUT SEP 16 EMINI S&P 500
Equities	1,190	124,366,900.00	FUT SEP 16 EMINI S&P 500
Equities	251	26,232,010.00	FUT SEP 16 EMINI S&P 500
Equities	-1,003	(104,823,530.00)	FUT SEP 16 EMINI S&P 500
Equities	-1,190	(124,366,900.00)	FUT SEP 16 EMINI S&P 500
Equities	129	14,801,460.00	FUT SEP 16 ICEUS SM RUS2
Equities	31	3,556,940.00	FUT SEP 16 ICEUS SM RUS2
Equities	-129	(14,801,460.00)	FUT SEP 16 ICEUS SM RUS2
Equities	1,000	80,760,000.00	FUT SEP 16 ICUS MSCI EAF
Equities	961	77,610,360.00	FUT SEP 16 ICUS MSCI EAF
Equities	-1,000	(80,760,000.00)	FUT SEP 16 ICUS MSCI EAF
Equities	-961	(77,610,360.00)	FUT SEP 16 ICUS MSCI EAF
Equities	604	25,207,940.00	FUT SEP 16 ICUS MSCI EMG
Equities	559	23,329,865.00	FUT SEP 16 ICUS MSCI EMG
Equities	-604	(25,207,940.00)	FUT SEP 16 ICUS MSCI EMG
Equities	-559	(23,329,865.00)	FUT SEP 16 ICUS MSCI EMG
Equities	34	5,076,200.00	FUT SEP 16 IMM EMINI MDCP
Equities	8	1,194,400.00	FUT SEP 16 IMM EMINI MDCP
Equities	-34	(5,076,200.00)	FUT SEP 16 IMM EMINI MDCP
Equities	60	7,524,139.52	FUT SEP 16 ME S&P CAN 60
Equities	60	7,524,139.52	FUT SEP 16 ME S&P CAN 60
Equities	-60	(7,524,139.52)	FUT SEP 16 ME S&P CAN 60
Equities	-60	(7,524,139.52)	FUT SEP 16 ME S&P CAN 60
Equities	3,247	35,327.36	FUTUREFUEL CORP COM STK
Equities	4,800	5,712.00	FWD INDS INC N Y COM NEW
Equities	421	3,641.65	FXCM INC CL A NEW CL A NEW
Equities	1,900	145,483.00	G & K SVCS INC CL A CL A
Equities	1,275	97,626.75	G & K SVCS INC CL A CL A
Equities	139,166	879,529.12	GAIN CAP HLDGS INC COM
Equities	12,690	5,914.80	GALENA BIOPHARMA INC COM USD0.0001
Equities	4,700	223,720.00	GALLAGHER ARTHUR J & CO COM
Equities	12,434	591,858.40	GALLAGHER ARTHUR J & CO COM
Equities	9,540	132,480.79	GALP ENERGIA SGPS EUR1
Equities	112,220	1,558,385.15	GALP ENERGIA SGPS EUR1
Equities	700	22,939.00	GAMCO INVS INC COM
Equities	160	5,243.20	GAMCO INVS INC COM
Equities	70,900	1,393,770.68	GAMESA CORP TECNO EURO.17
Equities	6,680	177,554.40	GAMESTOP CORP NEW CL A
Equities	7,158	190,259.64	GAMESTOP CORP NEW CL A
Equities	109,000	3,758,320.00	GAMING & LEISURE PPTYS INC COM
Equities	6,462	222,809.76	GAMING & LEISURE PPTYS INC COM
Equities	13,153	453,515.44	GAMING & LEISURE PPTYS INC COM
Equities	500	4,650.00	GAMING PARTNERS INTL CORP COM
Equities	5,400	74,574.00	GANNETT CO INC COM
Equities	9,100	125,671.00	GANNETT CO INC COM
Equities	12,450	264,189.00	GAP INC COM
Equities	16,851	357,578.22	GAP INC COM
Equities	8,057	341,777.94	GARMIN LTD COMMON STOCK
Equities	3,500	340,935.00	GARTNER INC COM
Equities	6,087	592,934.67	GARTNER INC COM
Equities	45	314.55	GAS NAT INC COM
Equities	9,346	10,280.60	GASTAR EXPL INC NEW COM
Equities	2,800	123,116.00	GATX CORP COM
Equities	32,517	1,429,772.49	GATX CORP COM
Equities	2,779	122,192.63	GATX CORP COM
Equities	3,500	91,140.00	GCP APPLIED TECHNOLOGIES INC COM
Equities	4,776	124,367.04	GCP APPLIED TECHNOLOGIES INC COM
Equities	56,600	289,503.34	GDR HON HAI PRECISION IND LTD GLOBAL DEPSTARY RCPT REG S
Equities	3,703	113,311.80	GDR STATE BK INDIA GLOBAL DEPOSITARY RCPT REG S

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	29,129	3,964,205.75	GECINA EUR7.50
Equities	2,920,000	1,577,066.11	GEELY AUTOMOBILE H HKD0.02
Equities	68,950	1,951,285.00	GEN MTRS CO COM
Equities	103,957	2,941,983.10	GEN MTRS CO COM
Equities	4,755	166,234.80	GENERAC HLDGS INC COM STK
Equities	4,100	52,111.00	GENERAL CABLE CORP DEL NEW COM
Equities	4,071	51,742.41	GENERAL CABLE CORP DEL NEW COM
Equities	2,300	36,340.00	GENERAL COMMUNICATION INC CL A CL A
Equities	1,608	25,406.40	GENERAL COMMUNICATION INC CL A CL A
Equities	5,222	727,111.28	GENERAL DYNAMICS CORP COM
Equities	12,246	1,705,133.04	GENERAL DYNAMICS CORP COM
Equities	14,000	1,949,360.00	GENERAL DYNAMICS CORP COM
Equities	21,204	2,952,444.96	GENERAL DYNAMICS CORP COM
Equities	1,800	250,632.00	GENERAL DYNAMICS CORP COM
Equities	0	-	GENERAL ELECTRIC CO
Equities	461,550	14,529,594.00	GENERAL ELECTRIC CO
Equities	673,726	21,208,894.48	GENERAL ELECTRIC CO
Equities	136,516	4,297,523.68	GENERAL ELECTRIC CO
Equities	313,322	9,343,262.04	GENERAL GROWTH PPTYS INC NEW COM
Equities	24,259	723,403.38	GENERAL GROWTH PPTYS INC NEW COM
Equities	42,030	1,253,334.60	GENERAL GROWTH PPTYS INC NEW COM
Equities	113,885	3,396,050.70	GENERAL GROWTH PPTYS INC NEW COM
Equities	20,400	608,328.00	GENERAL GROWTH PPTYS INC NEW COM
Equities	29,320	2,091,102.40	GENERAL MILLS INC COM
Equities	44,104	3,145,497.28	GENERAL MILLS INC COM
Equities	12,072	4,164.84	GENERAL MOLY INC COM STK
Equities	600	38,586.00	GENESCO INC COM
Equities	3,659	235,310.29	GENESCO INC COM
Equities	1,347	86,625.57	GENESCO INC COM
Equities	11,405	672,324.75	GENESE & WYO INC CL A CL A
Equities	300	17,685.00	GENESE & WYO INC CL A CL A
Equities	3,797	223,833.15	GENESE & WYO INC CL A CL A
Equities	4,402	7,791.54	GENESIS HEALTHCARE INC CL A COM CL A COM
Equities	1,500	10,155.00	GENIE ENERGY LTD CL B CL B
Equities	5,042	911,005.26	GENMAB AS DKK1
Equities	2,341	20,366.70	GENMARK DIAGNOSTICS INC COM STK
Equities	1,900	49,200.50	GENOMIC HEALTH INC COM
Equities	686	17,763.97	GENOMIC HEALTH INC COM
Equities	54,146	1,453,278.64	GENPACT LIMITED COM STK USD0.01
Equities	7,000	187,880.00	GENPACT LIMITED COM STK USD0.01
Equities	8,983	241,103.72	GENPACT LIMITED COM STK USD0.01
Equities	11,803	316,792.52	GENPACT LIMITED COM STK USD0.01
Equities	16,000	247,200.00	GENTEX CORP COM
Equities	22,081	341,151.45	GENTEX CORP COM
Equities	1,300	44,525.00	GENTHERM INC COM NPV
Equities	2,933	100,455.25	GENTHERM INC COM NPV
Equities	1,135,200	611,501.60	GENTING SINGAPORE PLC USD0.10
Equities	6,980	706,725.00	GENUINE PARTS CO COM
Equities	10,730	1,086,412.50	GENUINE PARTS CO COM
Equities	759	434.67	GENVEC INC COM NEW
Equities	31,100	80,238.00	GENWORTH FINL INC COM CL A COM CL A
Equities	34,790	89,758.20	GENWORTH FINL INC COM CL A COM CL A
Equities	27,446	938,104.28	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	5,893	201,422.74	GEO GROUP INC(THE) COM USD0.01 NEW
Equities	110,700	429,152.88	GEORGIA HEALTHCARE ORD GBP0.01
Equities	400	6,548.00	GEOSPACE TECHNOLOGIES CORP COM
Equities	1,681	27,517.97	GEOSPACE TECHNOLOGIES CORP COM
Equities	8,239	22,080.52	GERON CORP COM
Equities	11,384	872,520.33	GERRESHEIMER AG NPV (BR)
Equities	1,114	23,895.30	GETTY RLTY CORP NEW COM
Equities	1,196	25,654.20	GETTY RLTY CORP NEW COM
Equities	1,726	55,180.22	GERMAN AMERN BANCORP INC COM STK
Equities	2,400	75,768.00	GIBALTAR INDS INC COM
Equities	2,691	84,954.87	GIBALTAR INDS INC COM
Equities	159	170.13	GIGA TRONICS INC COM
Equities	1,533	57,318.87	GIGAMON INC COM
Equities	1,200	54,864.00	G-III APPAREL GROUP LTD COM
Equities	2,712	123,992.64	G-III APPAREL GROUP LTD COM
Equities	32,400	944,033.26	GILDAN ACTIVEWEAR COM NPV
Equities	66,040	5,509,056.80	GILEAD SCIENCES INC
Equities	97,937	8,169,904.54	GILEAD SCIENCES INC
Equities	34,333	2,864,058.86	GILEAD SCIENCES INC
Equities	20,002	1,668,566.84	GILEAD SCIENCES INC
Equities	330	662,574.42	GIVAUDAN AG CHF10
Equities	285,160	1,028,101.43	GKN ORD GBP0.10
Equities	3,500	93,030.00	GLACIER BANCORP INC NEW COM
Equities	5,700	151,506.00	GLACIER BANCORP INC NEW COM
Equities	1,400	23,646.00	GLADSTONE COML CORP COM STK
Equities	3,300	64,548.00	GLATFELTER
Equities	3,838	75,071.28	GLATFELTER
Equities	197,386	4,233,723.38	GLAXOSMITHKLINE ORD GBP0.25
Equities	448,006	9,609,260.43	GLAXOSMITHKLINE ORD GBP0.25
Equities	42,200	905,145.89	GLAXOSMITHKLINE ORD GBP0.25
Equities	38,080	816,776.20	GLAXOSMITHKLINE ORD GBP0.25
Equities	0	-	GLAXOSMITHKLINE ORD GBP0.25

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	327,120	7,016,382.08	GLAXOSMITHKLINE ORD GBP0.25
Equities	40,437	867,331.39	GLAXOSMITHKLINE ORD GBP0.25
Equities	335,356	685,232.48	GLENCORE PLC ORD USD0.01
Equities	957	15,876.63	GLOBAL BLOOD THERAPEUTICS INC COM
Equities	2,142	58,455.18	GLOBAL BRASS & COPPER HLDGS INC COM
Equities	4,103	27,243.92	GLOBAL EAGLE ENTERTAINMENT INC
Equities	900	24,777.00	GLOBAL INDEMNITY PLC COM USD0.0001
Equities	14,451	114,885.45	GLOBAL NET LEASE INC COM
Equities	25,841	1,844,530.58	GLOBAL PMTS INC COM
Equities	5,502	392,732.76	GLOBAL PMTS INC COM
Equities	44,231	3,157,208.78	GLOBAL PMTS INC COM
Equities	40,000	2,855,200.00	GLOBAL PMTS INC COM
Equities	11,739	837,929.82	GLOBAL PMTS INC COM
Equities	3,200	3,872.00	GLOBALSTAR INC COM
Equities	26,189	31,688.69	GLOBALSTAR INC COM
Equities	566,789	1,254,494.39	GLOBALWAFERS CO LT TWD10
Equities	10,200	514,254.74	GLOBE TELECOM INC PHP50
Equities	68,175	1,624,610.25	GLOBUS MED INC CL A NEW COM STK
Equities	5,238	124,821.54	GLOBUS MED INC CL A NEW COM STK
Equities	1,125	1,423,384.35	GLP J-REIT REIT
Equities	5,501	12,102.20	GLU MOBILE INC COM
Equities	3,540	200,136.47	GMO PAYMENT GATEWA NPV
Equities	100	2,429.00	GNC HLDGS INC GNC HOLDINGS INC
Equities	6,518	158,322.22	GNC HLDGS INC GNC HOLDINGS INC
Equities	1,100	34,309.00	GODADDY INC CL A CL A
Equities	2,345	73,140.55	GODADDY INC CL A CL A
Equities	2,928	24,565.92	GOGO INC COM
Equities	65,400	1,244,851.00	GOLDCORP INC COM NPV
Equities	54	389.34	GOLDEN ENTERPRISES INC COM
Equities	577	85,730.66	GOLDMAN SACHS GROUP INC COM
Equities	20,299	3,016,025.42	GOLDMAN SACHS GROUP INC COM
Equities	28,398	4,219,374.84	GOLDMAN SACHS GROUP INC COM
Equities	290,332	1,537,048.33	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	463,800	2,455,406.28	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	12,700	325,882.00	GOODYEAR TIRE & RUBBER CO COM
Equities	18,830	483,177.80	GOODYEAR TIRE & RUBBER CO COM
Equities	1,200	12,972.00	GOPRO INC CL A CL A
Equities	5,846	63,195.26	GOPRO INC CL A CL A
Equities	1,748	47,912.68	GORMAN RUPP CO COM
Equities	1,500	34,590.00	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	6,416	147,952.96	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	933	20,236.77	GP STRATEGIES CORP COM STK
Equities	52,988	154,805.92	GPO SIMEC SAB DE C SER'B'NPV'
Equities	387,951	1,562,777.53	GPT GROUP NPV (STAPLED SECURITIES)
Equities	3,100	226,951.00	GRACE W R & CO DEL NEW COM STK
Equities	5,348	391,527.08	GRACE W R & CO DEL NEW COM STK
Equities	3,000	236,970.00	GRACO INC COM
Equities	3,704	292,578.96	GRACO INC COM
Equities	1,500	27,630.00	GRAHAM CORP COM STK
Equities	439	214,908.06	GRAHAM HLDGS CO COM
Equities	326	159,590.04	GRAHAM HLDGS CO COM
Equities	28,265	6,423,221.25	GRAINGER W W INC COM
Equities	2,680	609,030.00	GRAINGER W W INC COM
Equities	4,059	922,407.75	GRAINGER W W INC COM
Equities	9,467	87,285.74	GRAMERCY PPTY TR COM
Equities	28,900	266,458.00	GRAMERCY PPTY TR COM
Equities	1,400	55,888.00	GRAND CANYON ED INC COM STK
Equities	3,011	120,199.12	GRAND CANYON ED INC COM STK
Equities	1,900	86,545.00	GRANITE CONST INC COM
Equities	39,245	1,787,609.75	GRANITE CONST INC COM
Equities	2,777	126,492.35	GRANITE CONST INC COM
Equities	23,303	292,219.62	GRAPHIC PACKAGING HLDG CO COM STK
Equities	2,500	27,125.00	GRAY T.V INC COM CL B
Equities	4,068	44,137.80	GRAY T.V INC COM CL B
Equities	1,037	6,833.83	GREAT ELM CAP GROUP INC COM
Equities	7,916	34,513.76	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	4,900	148,960.00	GREAT PLAINS ENERGY INC COM
Equities	10,655	323,912.00	GREAT PLAINS ENERGY INC COM
Equities	205,073	1,717,496.95	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	184,790	1,547,625.77	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	1,200	44,364.00	GREAT SOUTHN BANCORP INC COM
Equities	620	22,921.40	GREAT SOUTHN BANCORP INC COM
Equities	63,915	2,015,879.10	GREAT WESTN BANCORP INC COM
Equities	3,842	121,176.68	GREAT WESTN BANCORP INC COM
Equities	1,895,000	898,897.26	GREATVIEW ASEPTIC PACKAGING
Equities	4,077	93,730.23	GREEN DOT CORP COM STK
Equities	500	9,860.00	GREEN PLAINS INC COM STK
Equities	2,909	57,365.48	GREEN PLAINS INC COM STK
Equities	1,700	49,521.00	GREENBRIER COS INC COM STK
Equities	2,358	68,688.54	GREENBRIER COS INC COM STK
Equities	72,326	297,307.58	GREENCORE GROUP ORD GBP0.01
Equities	1,500	24,150.00	GREENHILL & CO INC COM
Equities	2,724	43,856.40	GREENHILL & CO INC COM
Equities	2,324	46,851.84	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	2,290	85,348.30	GREIF INC.



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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	21,303	793,962.81	GREIF INC.
Equities	2,347	87,472.69	GREIF INC.
Equities	141,500	913,126.87	GRIEF SEAFOOD NOK4
Equities	900	27,585.00	GRIFFIN INDUSTRIAL REALTY INC. COM USD0.01
Equities	1,400	23,604.00	GRIFFON CORP COM
Equities	2,475	41,728.50	GRIFFON CORP COM
Equities	26,619	599,136.39	GRIFOLS SA
Equities	5,330	119,966.83	GRIFOLS SA
Equities	29,810	670,958.93	GRIFOLS SA
Equities	27,635	622,004.36	GRIFOLS SA
Equities	600	29,616.00	GROUP 1 AUTOMOTIVE INC COM
Equities	1,511	74,582.96	GROUP 1 AUTOMOTIVE INC COM
Equities	7,449	318,146.79	GROUPE CGI INC CL A SUB VTG CL A SUB VTG
Equities	33,623	109,274.75	GROUPOIN INC
Equities	6,284	195,243.88	GRUBHUB INC COM
Equities	40,620	580,812.55	GRUMA, S.A.B DE C.V
Equities	155,340	2,221,157.61	GRUMA, S.A.B DE C.V
Equities	13,900	106,916.33	GRUPA LOTOS SA PLN1.00
Equities	3,686	548,811.91	GS HOME SHOPPING I KRW5000
Equities	101	225.23	GSE SYS INC COM STK
Equities	66,790	1,234,279.20	GTT COMMUNICATIONS INC COM
Equities	2,111	39,011.28	GTT COMMUNICATIONS INC COM
Equities	1,400	770.00	GTJ INC DEL COM
Equities	128,000	194,360.62	GUANGDONG INVEST NPV
Equities	1,821,400	2,765,690.94	GUANGDONG INVEST NPV
Equities	816,000	972,937.44	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK
Equities	1,120	18,704.00	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	2,000	33,400.00	GUARANTY BANCORP DEL COM NEW COM NEW
Equities	4,290	64,564.50	GUESS INC COM
Equities	5,515	83,000.75	GUESS INC COM
Equities	1,100	67,936.00	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	5,145	317,755.20	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	3,100	21,514.00	GULF IS FABRICATION INC COM
Equities	3,537	24,546.78	GULF IS FABRICATION INC COM
Equities	7,390	23,130.70	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	1,212	3,793.56	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	4,800	150,048.00	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	9,166	286,529.16	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	214,600	1,615,118.99	GVC HLDGS PLC ORD EUR0.01
Equities	2,300	43,769.00	H & E EQUIP SVCS INC COM
Equities	3,403	64,759.09	H & E EQUIP SVCS INC COM
Equities	4,313	70,646.94	HABIT RESTAURANTS INC COM CL A COM CL A
Equities	277,500	909,029.26	HACI OMER SABANCI TRY1
Equities	1,862	25,825.94	HACKETT GROUP INC COM STK
Equities	3,100	89,869.00	HAEMONETICS CORP MASS COM
Equities	4,281	124,106.19	HAEMONETICS CORP MASS COM
Equities	4,200	208,950.00	HAIN CELESTIAL GROUP INC COM
Equities	7,134	354,916.50	HAIN CELESTIAL GROUP INC COM
Equities	3,706	1,719.58	HALCON RES CORP COM PAR \$ COM PAR \$
Equities	5,423	245,607.67	HALLIBURTON CO COM
Equities	40,240	1,822,469.60	HALLIBURTON CO COM
Equities	63,621	2,881,395.09	HALLIBURTON CO COM
Equities	16,900	765,401.00	HALLIBURTON CO COM
Equities	2,900	33,611.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	4,400	37,972.00	HALOZYME THERAPEUTICS INC COM
Equities	9,702	83,728.26	HALOZYME THERAPEUTICS INC COM
Equities	2,280	74,145.60	HALYARD HEALTH INC COM
Equities	24,434	794,593.68	HALYARD HEALTH INC COM
Equities	3,950	128,454.00	HALYARD HEALTH INC COM
Equities	2,100	0.63	HAMILTON BANCORP INC FLA COM
Equities	231,675	1,666,202.80	HAMMERSON ORD GBP0.25
Equities	2,779	72,559.69	HANCOCK HLDG CO COM
Equities	54,584	1,425,188.24	HANCOCK HLDG CO COM
Equities	5,873	153,344.03	HANCOCK HLDG CO COM
Equities	19,300	485,009.00	HANESBRANDS INC COM STK
Equities	164,603	4,136,473.39	HANESBRANDS INC COM STK
Equities	28,698	721,180.74	HANESBRANDS INC COM STK
Equities	38,300	962,479.00	HANESBRANDS INC COM STK
Equities	44,500	758,879.60	HANG SENG BANK NPV
Equities	120,900	2,061,765.03	HANG SENG BANK NPV
Equities	400	2,972.00	HANGER INC COM
Equities	300	7,047.00	HANMI FINL CORP COM NEW COM NEW
Equities	1,652	38,805.48	HANMI FINL CORP COM NEW COM NEW
Equities	3,510	75,816.00	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM
Equities	12,789	1,332,846.84	HANNOVER RUECK SE ORD NPV(REGD)
Equities	22,400	2,334,488.17	HANNOVER RUECK SE ORD NPV(REGD)
Equities	1,890	159,931.80	HANOVER INS GROUP INC COM
Equities	19,320	1,634,858.40	HANOVER INS GROUP INC COM
Equities	3,440	291,092.80	HANOVER INS GROUP INC COM
Equities	39,453	813,481.57	HANWHA CHEMICAL CORP KRW5000
Equities	1,700	17,102.00	HARDINGE INC COM
Equities	7,880	356,964.00	HARLEY DAVIDSON COM USD0.01
Equities	13,656	618,616.80	HARLEY DAVIDSON COM USD0.01
Equities	20,198	914,969.40	HARLEY DAVIDSON COM USD0.01
Equities	3,200	229,824.00	HARMAN INTL INDS INC NEW COM STK USD0.01

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,067	363,911.94	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	5,600	15,960.00	HARMONIC INC COM
Equities	10,826	30,854.10	HARMONIC INC COM
Equities	5,931	494,882.64	HARRIS CORP COM
Equities	8,878	740,780.32	HARRIS CORP COM
Equities	15,400	1,284,976.00	HARRIS CORP COM
Equities	5,890	39,109.60	HARSCO CORP COM
Equities	8,903	59,115.92	HARSCO CORP COM
Equities	2,500	3,975.00	HARTE-HANKS INC COM (NEW)
Equities	4,405	7,003.95	HARTE-HANKS INC COM (NEW)
Equities	26,125	1,159,427.50	HARTFORD FINL SVCS GROUP INC COM
Equities	18,680	829,018.40	HARTFORD FINL SVCS GROUP INC COM
Equities	28,549	1,267,004.62	HARTFORD FINL SVCS GROUP INC COM
Equities	63	180.18	HARVARD BIOSCIENCE INC COM
Equities	4,000	3,340.00	HARVEST NAT RES INC COM
Equities	1,311,900	4,503,235.66	HARVEY NORMAN HLDG NPV
Equities	67,950	233,245.57	HARVEY NORMAN HLDG NPV
Equities	471,000	1,616,757.37	HARVEY NORMAN HLDG NPV
Equities	4,880	409,871.20	HASBRO INC COM
Equities	8,008	672,591.92	HASBRO INC COM
Equities	325,500	2,521,897.66	HAVAS EURO.40
Equities	820	14,784.60	HAVERTY FURNITURE COS INC COM STK
Equities	5,000	163,950.00	HAWAIIAN ELEC INDS INC COM
Equities	8,564	280,813.56	HAWAIIAN ELEC INDS INC COM
Equities	2,300	87,308.00	HAWAIIAN HOLDINGS INC COM
Equities	3,041	115,436.36	HAWAIIAN HOLDINGS INC COM
Equities	1,500	31,785.00	HAWAIIAN TELCOM HOLDCO INC COM
Equities	757	32,861.37	HAWKINS INC COM
Equities	400	12,832.00	HAYNES INTL INC COM NEW COM NEW
Equities	1,400	44,912.00	HAYNES INTL INC COM NEW COM NEW
Equities	22,338	1,720,249.38	HCA HLDGS INC COM
Equities	2,050	157,870.50	HCA HLDGS INC COM
Equities	22,125	1,703,846.25	HCA HLDGS INC COM
Equities	28,424	2,188,932.24	HCA HLDGS INC COM
Equities	6,800	523,668.00	HCA HLDGS INC COM
Equities	1,021	27,852.88	HCI GROUP INC COM NPV
Equities	28,290	1,000,900.20	HCP INC COM REIT
Equities	34,167	1,208,828.46	HCP INC COM REIT
Equities	12,779	444,964.78	HD SUPPLY HLDGS INC. COM
Equities	2,200	39,468.00	HEADWATERS INC COM
Equities	83,970	1,506,421.80	HEADWATERS INC COM
Equities	6,269	112,465.86	HEADWATERS INC COM
Equities	78,683	2,753,118.17	HEALTHCARE RLTY TR
Equities	2,400	83,976.00	HEALTHCARE RLTY TR
Equities	8,882	310,781.18	HEALTHCARE RLTY TR
Equities	2,700	111,726.00	HEALTHCARE SVCS GROUP INC COM
Equities	4,995	206,693.10	HEALTHCARE SVCS GROUP INC COM
Equities	82,756	2,676,329.04	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	3,400	109,956.00	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	9,341	302,087.94	HEALTHCARE TR AMER INC CL A NEW CL A NEW
Equities	2,837	86,202.24	HEALTH EQUITY INC COM
Equities	5,000	194,100.00	HEALTHSOUTH CORP COM NEW STK
Equities	29,675	1,151,983.50	HEALTHSOUTH CORP COM NEW STK
Equities	44,230	1,717,008.60	HEALTHSOUTH CORP COM NEW STK
Equities	6,271	243,440.22	HEALTHSOUTH CORP COM NEW STK
Equities	2,355	62,454.60	HEALTHSTREAM INC COM STK ISIN# US42222N1037
Equities	2,200	25,410.00	HEALTHWAYS INC COM STK
Equities	4,000	46,200.00	HEALTHWAYS INC COM STK
Equities	3,000	52,170.00	HEARTLAND EXPRESS INC COM
Equities	4,442	77,246.38	HEARTLAND EXPRESS INC COM
Equities	2,200	77,638.00	HEARTLAND FINL USA INC COM STK
Equities	1,724	60,839.96	HEARTLAND FINL USA INC COM STK
Equities	600	34,650.00	HEARTWARE INTL INC COM COM
Equities	1,227	70,859.25	HEARTWARE INTL INC COM COM
Equities	19,500	99,450.00	HECLA MNG CO COM
Equities	27,757	141,560.70	HECLA MNG CO COM
Equities	2,882	154,619.30	HEICO CORP NEW CL A CL A
Equities	2,773	148,771.45	HEICO CORP NEW CL A CL A
Equities	26,930	1,799,193.30	HEICO CORP NEW COM
Equities	25,860	1,727,706.60	HEICO CORP NEW COM
Equities	1,404	93,801.24	HEICO CORP NEW COM
Equities	5,670	424,999.38	HEIDELBERGCEMENT NPV
Equities	900	15,192.00	HEIDRICK & STRUGGLES INTL INC COM
Equities	1,983	33,473.04	HEIDRICK & STRUGGLES INTL INC COM
Equities	32,300	2,625,250.45	HEINEKEN HOLDING EUR1.6 A
Equities	1,390	127,815.13	HEINEKEN NV EUR1.60
Equities	31,580	2,903,886.27	HEINEKEN NV EUR1.60
Equities	8,585	789,419.37	HEINEKEN NV EUR1.60
Equities	1,200	123,408.00	HELEN TROY LTD COM STK
Equities	19,920	2,048,572.80	HELEN TROY LTD COM STK
Equities	1,868	192,105.12	HELEN TROY LTD COM STK
Equities	6,000	40,560.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	7,712	52,133.12	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	3,390	227,570.70	HELMERICH & PAYNE INC COM
Equities	8,026	538,785.38	HELMERICH & PAYNE INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	23,200	2,672.64	HEMISPHERX BIOPHARMA INC COM
Equities	11,000	61,749.56	HENDERSON LAND DEVELOPMENT HKD2
Equities	20,500	2,494,943.79	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	3,280	579,904.00	HENRY SCHEIN INC COMMON STOCK
Equities	5,926	1,047,716.80	HENRY SCHEIN INC COMMON STOCK
Equities	3,080	180,272.40	HERBALIFE LTD COM STK
Equities	4,782	279,890.46	HERBALIFE LTD COM STK
Equities	800	8,424.00	HERITAGE COMM CORP COM STK
Equities	1,719	30,220.02	HERITAGE FINL CORP WASH COM
Equities	2,616	31,313.52	HERITAGE INS HLDGS INC COM
Equities	1,600	598,935.38	HERMES INTL NPV
Equities	2,489	44,926.45	HERON THERAPEUTICS INC COM
Equities	90,963	1,560,015.45	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW
Equities	2,676	45,893.40	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW
Equities	7,600	862,524.00	HERSHEY COMPANY COM STK USD1
Equities	10,406	1,180,976.94	HERSHEY COMPANY COM STK USD1
Equities	4,700	533,403.00	HERSHEY COMPANY COM STK USD1
Equities	292	10,853.64	HESKA CORP COM RESTRICTED NEW STOCK
Equities	12,278	737,907.80	HESS CORP COM STK
Equities	19,933	1,197,973.30	HESS CORP COM STK
Equities	8,800	528,880.00	HESS CORP COM STK
Equities	87,740	1,603,009.80	HEWLETT PACKARD ENTERPRISE CO COM
Equities	123,550	2,257,258.50	HEWLETT PACKARD ENTERPRISE CO COM
Equities	105,000	3,790,940.31	HEXAGON AB SER'B'NPV
Equities	22,970	829,313.32	HEXAGON AB SER'B'NPV
Equities	65,900	2,379,266.35	HEXAGON AB SER'B'NPV
Equities	5,200	216,528.00	HEXCEL CORP NEW COM
Equities	6,615	275,448.60	HEXCEL CORP NEW COM
Equities	169,400	1,719,451.89	HEXPOL NPV (POST SPLIT) B
Equities	229,600	2,330,496.77	HEXPOL NPV (POST SPLIT) B
Equities	2,420	69,889.60	HFF INC CL A CL A
Equities	500	885.00	HHGREGG INC COM STK
Equities	74	130.98	HHGREGG INC COM STK
Equities	76,200	1,788,571.99	HI LEX CORPORATION
Equities	1,600	55,664.00	HIBBETT SPORTS INC COM STK
Equities	55,651	1,936,098.29	HIBBETT SPORTS INC COM STK
Equities	1,087	37,816.73	HIBBETT SPORTS INC COM STK
Equities	43,710	2,307,888.00	HIGHWOODS PPTYS INC COM
Equities	5,800	306,240.00	HIGHWOODS PPTYS INC COM
Equities	8,261	436,180.80	HIGHWOODS PPTYS INC COM
Equities	19,048	627,671.95	HIKMA PHARMACEUTIC ORD GBP0.10
Equities	142,414	4,692,842.95	HIKMA PHARMACEUTIC ORD GBP0.10
Equities	2,600	131,170.00	HILL ROM HLDGS INC COM STK
Equities	4,111	207,399.95	HILL ROM HLDGS INC COM STK
Equities	3,400	102,136.00	HILLENBRAND INC COM STK
Equities	5,106	153,384.24	HILLENBRAND INC COM STK
Equities	4,674	98,107.26	HILLTOP HLDGS INC COM STK
Equities	6,759	141,871.41	HILLTOP HLDGS INC COM STK
Equities	6,500	146,445.00	HILTON WORLDWIDE HLDGS INC COM
Equities	37,253	839,310.09	HILTON WORLDWIDE HLDGS INC COM
Equities	30,400	684,912.00	HILTON WORLDWIDE HLDGS INC COM
Equities	39,000	129,252.36	HIROSHIMA BANK NPV
Equities	37,663	439,337.96	HISPANIA ACTIVOS EUR1
Equities	35,700	658,739.64	HITACHI CHEMICAL NPV
Equities	22,800	228,688.96	HITACHI METALS NPV
Equities	172,400	1,729,209.47	HITACHI METALS NPV
Equities	800	10,864.00	HMN FINL INC COM
Equities	5,100	89,811.00	HMS HLDGS CORP COM
Equities	84,230	1,483,290.30	HMS HLDGS CORP COM
Equities	7,505	132,163.05	HMS HLDGS CORP COM
Equities	2,100	97,629.00	HNI CORP COM
Equities	3,928	182,612.72	HNI CORP COM
Equities	8,058	191,538.66	HOLLYFRONTIER CORP COM
Equities	12,250	291,182.50	HOLLYFRONTIER CORP COM
Equities	9,964	344,754.40	HOLOGIC INC COM
Equities	17,308	598,856.80	HOLOGIC INC COM
Equities	6,120	121,114.80	HOME BANCSHARES INC COM
Equities	9,150	181,078.50	HOME BANCSHARES INC COM
Equities	57,100	7,291,099.00	HOME DEPOT INC COM
Equities	91,096	11,632,048.24	HOME DEPOT INC COM
Equities	31,569	4,031,045.61	HOME DEPOT INC COM
Equities	17,516	2,236,618.04	HOME DEPOT INC COM
Equities	1	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	1,612	32,111.04	HOMESTREET INC INC
Equities	2,187	43,565.04	HOMESTREET INC INC
Equities	456	8,436.00	HOMETRUST BANCSHARES INC COM
Equities	548,733	1,403,343.95	HON HAI PRECISION TWD10
Equities	827,050	2,115,119.04	HON HAI PRECISION TWD10
Equities	134,200	3,365,137.93	HONDA MOTOR CO NPV
Equities	314,000	7,873,720.64	HONDA MOTOR CO NPV
Equities	14,020	1,630,806.40	HONEYWELL INTL INC COM STK
Equities	39,430	4,586,497.60	HONEYWELL INTL INC COM STK
Equities	55,644	6,472,510.08	HONEYWELL INTL INC COM STK
Equities	8,149	947,891.68	HONEYWELL INTL INC COM STK
Equities	1,221	26,239.29	HOOKER FURNITURE CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	104	125.75	HOOPER HOLMES INC COM NEW COM NEW
Equities	146	1,692.14	HOPFED BANCORP INC COM
Equities	2,100	70,959.00	HORACE MANN EDUCATORS CORP COM
Equities	3,203	108,229.37	HORACE MANN EDUCATORS CORP COM
Equities	40	454.00	HORIZON GLOBAL CORP COM
Equities	1,615	18,330.25	HORIZON GLOBAL CORP COM
Equities	6,800	111,996.00	HORIZON PHARMA INC COMMON STOCK
Equities	10,937	180,132.39	HORIZON PHARMA INC COMMON STOCK
Equities	14,800	541,680.00	HORMEL FOODS CORP COM
Equities	19,060	697,596.00	HORMEL FOODS CORP COM
Equities	5,800	48,372.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	3,508	29,256.72	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	1,972	21,080.68	HORTONWORKS INC COM
Equities	7,900	227,520.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	11,086	319,276.80	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	252,662	4,095,651.02	HOST HOTELS & RESORTS INC REIT
Equities	47,807	774,951.47	HOST HOTELS & RESORTS INC REIT
Equities	53,628	869,309.88	HOST HOTELS & RESORTS INC REIT
Equities	233,678	3,787,920.38	HOST HOTELS & RESORTS INC REIT
Equities	9,170	143,327.10	HOUGHTON MIFFLIN HARCOURT CO COM
Equities	1,674	37,447.38	HOULIHAN LOKEY INC CL A CL A
Equities	2,000	10,500.00	HOUSTON WIRE & CABLE CO COM STK
Equities	2,200	3,696.00	HOVNANIAN ENTERPRISES INC CL A
Equities	7,505	12,608.40	HOVNANIAN ENTERPRISES INC CL A
Equities	2,164	247,388.48	HOWARD HUGHES CORP COM STOCK
Equities	2,790	318,952.80	HOWARD HUGHES CORP COM STOCK
Equities	50,600	1,792,381.32	HOYA CORP NPV
Equities	5,900	208,993.08	HOYA CORP NPV
Equities	32,900	1,165,402.09	HOYA CORP NPV
Equities	89,940	1,128,747.00	HP INC COM
Equities	124,314	1,560,140.70	HP INC COM
Equities	8,500	116,705.00	HRG GROUP INC COM
Equities	10,041	137,862.93	HRG GROUP INC COM
Equities	538,778	3,355,590.65	HSBC HLDGS ORD USD0.50(UK REG)
Equities	0	-	HSBC HLDGS ORD USD0.50(UK REG)
Equities	1,860	91,009.80	HSN INC NEW COM
Equities	2,003	98,006.79	HSN INC NEW COM
Equities	362,000	172,182.08	HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'HCNY1
Equities	2,024,000	962,697.62	HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'HCNY1
Equities	476,000	293,283.66	HUANENG POWER 'HCNY1
Equities	1,900	72,903.00	HUB GROUP INC CL A
Equities	2,072	79,502.64	HUB GROUP INC CL A
Equities	2,000	210,940.00	HUBBELL INC COM
Equities	3,857	406,797.79	HUBBELL INC COM
Equities	500	21,710.00	HUBSPOT INC COM
Equities	1,029	44,679.18	HUBSPOT INC COM
Equities	3,400	6,698.00	HUDSON GLOBAL INC COM
Equities	4,000	116,720.00	HUDSON PACIFIC PROPERTIES INC COM
Equities	6,076	177,297.68	HUDSON PACIFIC PROPERTIES INC COM
Equities	85,094	1,326,721.99	HUFVUDSTADEN AB SER'A'NPV
Equities	151,900	2,368,311.16	HUFVUDSTADEN AB SER'A'NPV
Equities	2,000	4,720.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	6,290	1,131,445.20	HUMANA INC COM
Equities	11,142	2,004,222.96	HUMANA INC COM
Equities	10,900	1,960,692.00	HUMANA INC COM
Equities	3,500	283,255.00	HUNT J B TRANS SVCS INC COM
Equities	6,302	510,020.86	HUNT J B TRANS SVCS INC COM
Equities	92,990	596,683.32	HUNTING ORD GBP0.25
Equities	57,356	512,762.64	HUNTINGTON BANCSHARES INC COM
Equities	57,283	512,110.02	HUNTINGTON BANCSHARES INC COM
Equities	347,610	3,107,633.40	HUNTINGTON BANCSHARES INC COM
Equities	1,969	330,851.07	HUNTINGTON INGALLS INDS INC COM
Equities	3,710	623,391.30	HUNTINGTON INGALLS INDS INC COM
Equities	14,500	195,025.00	HUNTSMAN CORP COM STK
Equities	13,744	184,856.80	HUNTSMAN CORP COM STK
Equities	2,500	69,575.00	HURCO CO COM
Equities	900	25,047.00	HURCO CO COM
Equities	802	48,456.84	HURON CONSULTING GROUP INC COM STK
Equities	1,911	115,462.62	HURON CONSULTING GROUP INC COM STK
Equities	59,165	718,435.40	HUSKY ENERGY INC COM NPV
Equities	2,600	8,814.00	HUTCHINSON TECH INC COM
Equities	3,500	11,865.00	HUTCHINSON TECH INC COM
Equities	2,200	108,108.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	1,721	84,569.94	HYATT HOTELS CORP COM CL A COM CL A
Equities	655	-	HYCROFT MNG CORP WT EXP
Equities	1,437	609.28	HYPERDYNAMICS CORP COMMON STOCK
Equities	177,000	785,987.28	HYSAN DEVELOPMENT NPV
Equities	1,000	59,490.00	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	987	58,716.63	HYSTER-YALE MATLS HANDLING INC CL A COM
Equities	1,201	110,001.74	HYUNDAI HEAVY INDS KRW5000
Equities	7,267	435,950.60	HYUNDAI MIPO DOCK KRW5000
Equities	6,630	263,910.67	HYUNDAI STEEL CO KRW5000
Equities	1,400	6,734.00	I D SYS INC DEL COM
Equities	3,800	213,940.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	5,872	330,593.60	IAC / INTERACTIVECORP COM PAR \$.001 STK

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	135,044	913,215.17	IBERDROLA SA EUR0.75
Equities	289,864	1,960,162.63	IBERDROLA SA EUR0.75
Equities	886,137	5,992,371.02	IBERDROLA SA EUR0.75
Equities	115,061	778,083.08	IBERDROLA SA EUR0.75
Equities	3,000	179,190.00	IBERIABANK CORP COM
Equities	24,645	1,472,045.85	IBERIABANK CORP COM
Equities	2,588	154,581.24	IBERIABANK CORP COM
Equities	107	558.54	ICAD INC COM NEW
Equities	14,548	1,029,040.97	ICADE NPV (POST MERGER)
Equities	1,667	68,180.30	ICF INTL INC COM STK
Equities	15,156	1,061,071.56	ICON PLC COM
Equities	3,200	21,632.00	ICONIX BRAND GROUP INC COM
Equities	3,923	26,519.48	ICONIX BRAND GROUP INC COM
Equities	800	90,200.00	ICU MED INC COM
Equities	1,156	130,339.00	ICU MED INC COM
Equities	2,300	187,105.00	IDACORP INC COM
Equities	17,385	1,414,269.75	IDACORP INC COM
Equities	3,593	292,290.55	IDACORP INC COM
Equities	294	526.26	IDENTIV INC
Equities	12,140	18,574.20	IDERA PHARMACEUTICALS INC COM NEW STK
Equities	2,150	176,515.00	IDEX CORP COM
Equities	5,428	445,638.80	IDEX CORP COM
Equities	3,900	362,154.00	IDEXX LABS INC COM
Equities	6,503	603,868.58	IDEXX LABS INC COM
Equities	1,500	21,285.00	IDT CORP CL B NEW CL B NEW
Equities	2,100	26,082.00	IES HLDGS INC COM
Equities	3,179	17,230.18	IGNYTA INC COM
Equities	2,400	45,024.00	II-VI INC COM
Equities	2,817	52,846.92	II-VI INC COM
Equities	20,980	2,185,276.80	ILL TOOL WKS INC COM
Equities	16,390	1,707,182.40	ILL TOOL WKS INC COM
Equities	23,353	2,432,448.48	ILL TOOL WKS INC COM
Equities	11,200	1,166,592.00	ILL TOOL WKS INC COM
Equities	22,300	3,130,474.00	ILLUMINA INC COM
Equities	6,000	842,280.00	ILLUMINA INC COM
Equities	11,072	1,554,287.36	ILLUMINA INC COM
Equities	700	1,568.00	IMAGE SENSING SYS INC COM
Equities	1,700	2,125.00	IMATION CORP COM
Equities	3,671	4,588.75	IMATION CORP COM
Equities	92,818	2,736,274.64	IMAX CORP COM
Equities	22,446	887,111.87	IMCD NV EUR0.16
Equities	4,200	30,828.00	IMMERSSION CORP COM
Equities	30,000	-	IMMOFINANZ COMSTK
Equities	301	2,076.90	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	3,800	11,704.00	IMMUNOGEN INC COM
Equities	7,900	24,332.00	IMMUNOGEN INC COM
Equities	10,200	23,664.00	IMMUNOMEDICS INC COM
Equities	3,000	86,460.00	IMPAX LABORATORIES INC COM
Equities	46,825	1,349,496.50	IMPAX LABORATORIES INC COM
Equities	4,531	130,583.42	IMPAX LABORATORIES INC COM
Equities	47,060	2,550,048.92	IMPERIAL BRANDS PLC GBP0.10
Equities	75,477	4,089,886.16	IMPERIAL BRANDS PLC GBP0.10
Equities	123,400	6,686,698.61	IMPERIAL BRANDS PLC GBP0.10
Equities	15,085	817,413.69	IMPERIAL BRANDS PLC GBP0.10
Equities	0	-	IMPERIAL OIL COM NPV
Equities	500	21,505.00	IMPERVA INC
Equities	1,676	72,084.76	IMPERVA INC
Equities	4,400	111,584.00	IMS HEALTH HLDGS INC COM
Equities	10,003	253,676.08	IMS HEALTH HLDGS INC COM
Equities	67,200	2,282,795.59	INABA DENKISANGYO NPV
Equities	500	19,065.00	INC RESH HLDGS INC CL A CL A
Equities	3,879	147,906.27	INC RESH HLDGS INC CL A CL A
Equities	419,750	928,261.14	INCITEC PIVOT NPV
Equities	2,564	35,511.40	INCONTACT INC COM
Equities	11,972	957,520.56	INCYTE CORP COM
Equities	8,900	711,822.00	INCYTE CORP COM
Equities	13,025	1,041,739.50	INCYTE CORP COM
Equities	3,400	271,932.00	INCYTE CORP COM
Equities	1,760	31,627.20	INDEPENDENCE HLDG CO NEW COM NEW
Equities	4,397	79,014.09	INDEPENDENCE HLDG CO NEW COM NEW
Equities	2,000	91,400.00	INDEPENDENT BK CORP MASS COM
Equities	2,392	109,314.40	INDEPENDENT BK CORP MASS COM
Equities	496	7,196.96	INDEPENDENT BK CORPORATION
Equities	1,455	62,434.05	INDEPENDENT BK GROUP INC COM
Equities	16,643	553,022.18	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)
Equities	45,555	1,513,725.01	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)
Equities	958,000	3,215,723.01	INDIVIOR PLC ORD USD0.10
Equities	28,200	881,806.42	INDL ALLIANCE INS COM NPV
Equities	11,433	110,672.35	INDL BANK OF KOREA KRW5000
Equities	3,226,000	1,783,917.14	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	47,874	690,083.44	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	6,700	75,576.00	INFINERA CORP COM STK USD0.001
Equities	10,100	113,928.00	INFINERA CORP COM STK USD0.001
Equities	1	-	INFINITY MNG CORP COM NEW STK
Equities	3,285	4,369.05	INFINITY PHARMACEUTICALS INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,801	5,055.33	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,000	80,660.00	INFINITY PPTY & CAS CORP COM
Equities	601	48,476.66	INFINITY PPTY & CAS CORP COM
Equities	3,479	65,266.04	INFOBLOX INC COM USD0.01
Equities	12,600	10,332.00	INFOSONICS CORP COM
Equities	8,940	159,579.00	INFOSYS LIMITED ADR
Equities	2,274	39,885.96	INFRAREIT INC COM INFRAREIT INC
Equities	179,358	1,828,987.11	ING GROEP N.V. CVA EURO.24
Equities	53,520	545,765.40	ING GROEP N.V. CVA EURO.24
Equities	2,073	242,045.24	INGENICO GROUP EUR1
Equities	19,100	2,230,132.19	INGENICO GROUP EUR1
Equities	19,433	1,237,493.44	INGERSOLL-RAND PLC COM STK
Equities	1,899	64,641.96	INGEVITY CORP COM
Equities	3,111	105,898.44	INGEVITY CORP COM
Equities	900	33,570.00	INGLES MKTS INC CL A
Equities	1,201	44,797.30	INGLES MKTS INC CL A
Equities	5,400	187,812.00	INGRAM MICRO INC CL A
Equities	10,853	377,467.34	INGRAM MICRO INC CL A
Equities	2,500	323,525.00	INGREDION INC COM
Equities	5,060	654,814.60	INGREDION INC COM
Equities	5,097,160	3,686,411.20	INMOBILIA COLONIAL EURO.25
Equities	4,000	33,080.00	INNERWORKINGS INC COM
Equities	2,800	6,860.00	INNODATA INC COM
Equities	1,000	42,210.00	INNOPHOS HLDGS INC COM STK
Equities	1,709	72,136.89	INNOPHOS HLDGS INC COM STK
Equities	1,739	79,976.61	INNOSPEC INC COM STK
Equities	1,300	3,666.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	3,900	10,998.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	4,900	51,597.00	INNOVIVA INC COM
Equities	7,464	78,595.92	INNOVIVA INC COM
Equities	1,109	55,571.99	INOGEN INC COM
Equities	500	9,005.00	INOVALON HLDGS INC COM CL A COM CL A
Equities	6,839	123,170.39	INOVALON HLDGS INC COM CL A COM CL A
Equities	6,579	60,789.96	INOVIO PHARMACEUTICALS INC COM NEW COM NEW
Equities	500	16,015.00	INPHI CORP COM
Equities	50,945	1,631,768.35	INPHI CORP COM
Equities	51,800	1,659,154.00	INPHI CORP COM
Equities	3,079	98,620.37	INPHI CORP COM
Equities	207,108	840,458.73	INS AUSTRALIA NPV
Equities	2,400	62,400.00	INSIGHT ENTERPRISES INC COM
Equities	2,084	54,184.00	INSIGHT ENTERPRISES INC COM
Equities	200	436.00	INSIGNIA SYS INC COM
Equities	2,800	27,608.00	INSMED INC COM PAR \$.01
Equities	3,704	36,521.44	INSMED INC COM PAR \$.01
Equities	1,100	84,953.00	INSPERITY INC COM
Equities	1,053	81,323.19	INSPERITY INC COM
Equities	1,755	63,688.95	INSTALLED BLDG PRODS INC COM
Equities	1,913	54,692.67	INSTEEL INDS INC COM
Equities	3,100	93,744.00	INSULET CORP COM STK
Equities	4,375	132,300.00	INSULET CORP COM STK
Equities	1,300	16,822.00	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI
Equities	2,574	33,307.56	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI
Equities	23,800	1,691,308.23	INTACT FINL CORP COM NPV
Equities	900	71,802.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	10,680	852,050.40	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	21,305	1,699,712.90	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	2,100	167,538.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	7,100	142,923.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	8,826	177,667.38	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	226,200	7,419,360.00	INTEL CORP COM
Equities	346,650	11,370,120.00	INTEL CORP COM
Equities	248,414	8,147,979.20	INTEL CORP COM
Equities	35,700	1,170,960.00	INTEL CORP COM
Equities	400	7,956.00	INTELIQUENT INC COM USD0.001
Equities	2,068	41,132.52	INTELIQUENT INC COM USD0.001
Equities	225	310.50	INTELLICHECK MOBILISA INC COM NEW COM NEW
Equities	929	2,396.82	INTELSAT SA COM USD0.01
Equities	3,200	91,424.00	INTER PARFUMS INC COM
Equities	975	27,855.75	INTER PARFUMS INC COM
Equities	600	21,240.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	3,663	129,670.20	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1,200	49,188.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	1,100	45,089.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	700	99,876.00	INTERCEPT PHARMACEUTICALS INC COM
Equities	1,340	191,191.20	INTERCEPT PHARMACEUTICALS INC COM
Equities	2,426	620,958.96	INTERCONTINENTAL EXCHANGE INC COM
Equities	5,265	1,347,629.40	INTERCONTINENTAL EXCHANGE INC COM
Equities	9,401	2,406,279.96	INTERCONTINENTAL EXCHANGE INC COM
Equities	11,400	2,917,944.00	INTERCONTINENTAL EXCHANGE INC COM
Equities	8,670	2,219,173.20	INTERCONTINENTAL EXCHANGE INC COM
Equities	5,270	1,348,909.20	INTERCONTINENTAL EXCHANGE INC COM
Equities	17,099	629,279.14	INTERCONTNL HOTELS ORD GBP0.1896656535
Equities	1,500	83,520.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	2,258	125,725.44	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	4,818	73,474.50	INTERFACE INC COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,400	7,004.00	INTERNAP CORPORATION COM PAR \$.001 COM STK
Equities	3,216	6,624.96	INTERNAP CORPORATION COM PAR \$.001 COM STK
Equities	42,611	6,467,497.58	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	64,913	9,852,495.14	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	2,167	328,907.26	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	1,700	56,865.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	2,325	77,771.25	INTERNATIONAL SPEEDWAY CORP CL A
Equities	2,800	924.00	INTERPACE DIAGNOSTICS GROUP INC COM
Equities	27,837	643,034.70	INTERPUBLIC GROUP COMPANIES INC COM
Equities	22,500	519,750.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	175,923	4,063,821.30	INTERPUBLIC GROUP COMPANIES INC COM
Equities	28,679	662,484.90	INTERPUBLIC GROUP COMPANIES INC COM
Equities	190,463	4,399,695.30	INTERPUBLIC GROUP COMPANIES INC COM
Equities	785	10,150.05	INTERSECT ENT INC COM
Equities	7,700	104,258.00	INTERSIL CORP
Equities	8,346	113,004.84	INTERSIL CORP
Equities	6,410	101,919.00	INTERVAL LEISURE GROUP INC COM STK
Equities	8,066	128,249.40	INTERVAL LEISURE GROUP INC COM STK
Equities	49,925	1,841,234.00	INTERXION HOLDING NV COM EUR0.10
Equities	417,842	790,071.08	INTESA SANPAOLO EUR0.52
Equities	1,019,993	1,928,640.45	INTESA SANPAOLO EUR0.52
Equities	1,670,635	3,158,898.37	INTESA SANPAOLO EUR0.52
Equities	215,080	406,681.21	INTESA SANPAOLO EUR0.52
Equities	1,800	6,858.00	INTEST CORP COM
Equities	1,400	7,952.00	INTEVAC INC COM
Equities	2,400	13,632.00	INTEVAC INC COM
Equities	4,150	108,273.50	INTL BANCSHARES CORP COM
Equities	4,786	124,866.74	INTL BANCSHARES CORP COM
Equities	1,854	50,595.66	INTL FCSTONE INC COM
Equities	1,637	44,673.73	INTL FCSTONE INC COM
Equities	3,200	403,424.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	5,668	714,564.76	INTL FLAVORS & FRAGRANCES INC COM
Equities	16,215	687,191.70	INTL PAPER CO COM
Equities	20,190	855,652.20	INTL PAPER CO COM
Equities	31,432	1,332,088.16	INTL PAPER CO COM
Equities	40,872	1,732,155.36	INTL PAPER CO COM
Equities	12,751	540,387.38	INTL PAPER CO COM
Equities	1,751	67,973.82	INTRA-CELLULAR THERAPIES INC COM
Equities	2,977	19,350.50	INTRALINKS HLDGS INC COMMON STOCK
Equities	2,900	4,176.00	INTREPID POTASH INC COM
Equities	5,018	7,225.92	INTREPID POTASH INC COM
Equities	2,800	68,908.00	INTREXON CORP COM
Equities	3,873	95,314.53	INTREXON CORP COM
Equities	700	3,738.00	INTRICON CORP COM
Equities	11,490	1,282,398.90	INTUIT COM
Equities	27,850	3,108,338.50	INTUIT COM
Equities	31,203	3,482,566.83	INTUIT COM
Equities	19,201	2,143,023.61	INTUIT COM
Equities	5,800	647,338.00	INTUIT COM
Equities	6,600	4,365,306.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,700	1,124,397.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	2,826	1,869,144.66	INTUITIVE SURGICAL INC COM NEW STK
Equities	2,400	1,587,384.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,298	1,817.20	INUVO INC COM NEW COM NEW
Equities	2,700	32,751.00	INVACARE CORP COM
Equities	1,380	16,739.40	INVACARE CORP COM
Equities	6,048	37,074.24	INVENSENSE INC
Equities	18	26.82	INVENTERGY GLOBAL INC COM NEW COM NEW
Equities	14,580	372,373.20	INVESCO LTD COM STK USD0.20
Equities	12,168	310,770.72	INVESCO LTD COM STK USD0.20
Equities	20,900	533,786.00	INVESCO LTD COM STK USD0.20
Equities	54,542	1,393,002.68	INVESCO LTD COM STK USD0.20
Equities	30,392	776,211.68	INVESCO LTD COM STK USD0.20
Equities	8,300	113,627.00	INVESCO MTG CAP INC COM STK
Equities	9,002	123,237.38	INVESCO MTG CAP INC COM STK
Equities	17,920	110,309.87	INVESTEC LIMITED ZAR0.0002
Equities	2,200	36,784.00	INVESTMENT TECHNOLOGY GROUP INC NEW COM
Equities	1,480	24,745.60	INVESTMENT TECHNOLOGY GROUP INC NEW COM
Equities	4,498	49,837.84	INVESTORS BANCORP INC NEW COM
Equities	26,139	289,620.12	INVESTORS BANCORP INC NEW COM
Equities	4,400	28,468.00	INVESTORS REAL ESTATE TR COM STK
Equities	7,022	45,432.34	INVESTORS REAL ESTATE TR COM STK
Equities	400	38,100.00	INVESTORS TITLE CO NC COM
Equities	973	6,061.79	ION GEOPHYSICAL CORP COM NEW COM NEW
Equities	2,603	16,216.69	ION GEOPHYSICAL CORP COM NEW COM NEW
Equities	5,000	116,450.00	IONIS PHARMACEUTICALS INC COM
Equities	8,375	195,053.75	IONIS PHARMACEUTICALS INC COM
Equities	1,400	1,736.00	IPASS INC COM
Equities	1,700	136,000.00	IPG PHOTONICS CORP COM
Equities	28,930	2,314,400.00	IPG PHOTONICS CORP COM
Equities	2,580	206,400.00	IPG PHOTONICS CORP COM
Equities	19,100	1,176,177.23	IPSEN EUR1
Equities	4,740	291,889.01	IPSEN EUR1
Equities	1,400	20,706.00	IRIDEX CORP COM
Equities	3,370	29,925.60	IRIDIUM COMMUNICATIONS INC COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,100	73,668.00	IROBOT CORP COM
Equities	2,629	92,225.32	IROBOT CORP COM
Equities	7,800	310,674.00	IRON MTN INC NEW COM
Equities	17,430	694,236.90	IRON MTN INC NEW COM
Equities	13,906	553,875.98	IRON MTN INC NEW COM
Equities	3,700	48,377.50	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	10,759	140,673.92	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	1,300	23,816.00	ISLE CAPRI CASINOS INC COM
Equities	436	7,987.52	ISLE CAPRI CASINOS INC COM
Equities	500	41,125.00	ISRAMCO INC COM NEW
Equities	102,507	3,845,083.98	ISS A/S DKK1
Equities	2,480	93,025.92	ISS A/S DKK1
Equities	21,010	788,094.61	ISS A/S DKK1
Equities	8,700	83,433.00	ISTAR INC
Equities	172,841	1,657,545.19	ISTAR INC
Equities	6,431	61,673.29	ISTAR INC
Equities	8,770	410,611.40	ITC HLDGS CORP COM STK
Equities	10,875	509,167.50	ITC HLDGS CORP COM STK
Equities	203	580.58	ITERIS INC NEW COM
Equities	125,600	1,517,508.53	ITOCHU CORP NPV
Equities	188,400	2,276,262.79	ITOCHU CORP NPV
Equities	2,000	86,200.00	ITRON INC COM STK NPV
Equities	37,985	1,637,153.50	ITRON INC COM STK NPV
Equities	2,407	103,741.70	ITRON INC COM STK NPV
Equities	2,090	4,012.80	ITT EDL SVCS INC COM
Equities	1,065	2,044.80	ITT EDL SVCS INC COM
Equities	3,635	116,247.30	ITT INC COM
Equities	51,530	1,647,929.40	ITT INC COM
Equities	5,925	189,481.50	ITT INC COM
Equities	99,000	237,820.72	ITV ORD GBP0.10
Equities	1,022,000	2,455,078.51	ITV ORD GBP0.10
Equities	3,700	36,334.00	IXIA COM
Equities	5,000	49,100.00	IXIA COM
Equities	2,882	29,540.50	IXYS CORP DEL COM
Equities	1,800	214,686.00	J & J SNACK FOODS CORP COM STK NPV
Equities	1,216	145,032.32	J & J SNACK FOODS CORP COM STK NPV
Equities	830	8,241.90	J ALEXANDERS HLDGS INC COM CL A
Equities	2,400	151,608.00	J2 GLOBAL INC COM
Equities	3,081	194,626.77	J2 GLOBAL INC COM
Equities	6,000	110,820.00	JABIL CIRCUIT INC COM
Equities	13,195	243,711.65	JABIL CIRCUIT INC COM
Equities	4,100	357,807.00	JACK HENRY & ASSOC INC COM
Equities	6,305	550,237.35	JACK HENRY & ASSOC INC COM
Equities	1,800	154,656.00	JACK IN THE BOX INC COM
Equities	9,570	822,254.40	JACK IN THE BOX INC COM
Equities	2,335	200,623.20	JACK IN THE BOX INC COM
Equities	5,290	263,494.90	JACOBS ENGR GROUP INC COM
Equities	9,337	465,075.97	JACOBS ENGR GROUP INC COM
Equities	32,830	1,635,262.30	JACOBS ENGR GROUP INC COM
Equities	2,300	18,193.00	JAKKS PAC INC COM
Equities	3,188	25,217.08	JAKKS PAC INC COM
Equities	83,998	1,279,042.38	JAMES HARDIE INDUSTRIES PLC
Equities	266,663	4,060,496.03	JAMES HARDIE INDUSTRIES PLC
Equities	496	16,844.16	JAMES RIVER GROUP HOLDINGS COM USD0.0002
Equities	11,400	158,688.00	JANUS CAP GROUP INC COM
Equities	54,747	762,078.24	JANUS CAP GROUP INC COM
Equities	9,210	128,203.20	JANUS CAP GROUP INC COM
Equities	138,200	4,434,685.64	JAPAN AIRLINES CO NPV
Equities	80,800	2,592,782.92	JAPAN AIRLINES CO NPV
Equities	195,900	2,369,742.66	JAPAN POST HOLD CO NPV
Equities	91	562,374.50	JAPAN REAL ESTATE INVESTMENT CO
Equities	2,552	6,519,925.92	JAPAN RETAIL FUND REIT
Equities	4,649	656,950.19	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	42,700	766,245.50	JB HI-FI NPV
Equities	17,308	584,252.59	JC DECAUX SA NPV
Equities	57,800	890,888.92	JD SPORTS FASHION PLC COMMON STOCK
Equities	50,900	800,710.56	JERONIMO MARTINS EUR1
Equities	8,800	145,728.00	JETBLUE AWYS CORP COM
Equities	156,130	2,585,512.80	JETBLUE AWYS CORP COM
Equities	22,104	366,042.24	JETBLUE AWYS CORP COM
Equities	412,000	572,491.44	JIANGSU EXPRESSWAY 'H'CN1
Equities	1,700,000	2,362,221.98	JIANGSU EXPRESSWAY 'H'CN1
Equities	1,342	5,045.92	JIVE SOFTWARE INC
Equities	1,757	107,563.54	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	32,200	1,971,284.00	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	27,410	1,678,040.20	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	2,381	145,764.82	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	82,886	10,054,071.80	JOHNSON & JOHNSON COM USD1
Equities	137,410	16,667,833.00	JOHNSON & JOHNSON COM USD1
Equities	201,879	24,487,922.70	JOHNSON & JOHNSON COM USD1
Equities	104,621	12,690,527.30	JOHNSON & JOHNSON COM USD1
Equities	49,027	5,946,975.10	JOHNSON & JOHNSON COM USD1
Equities	64,800	2,868,048.00	JOHNSON CTL INC COM
Equities	27,780	1,229,542.80	JOHNSON CTL INC COM
Equities	48,239	2,135,058.14	JOHNSON CTL INC COM



**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	30,601	1,354,400.26	JOHNSON CTL INC COM
Equities	26,000	1,150,760.00	JOHNSON CTL INC COM
Equities	61,500	2,302,791.60	JOHNSON MATTHEY
Equities	4	102.80	JOHNSON OUTDOORS INC CL A
Equities	2,100	204,645.00	JONES LANG LASALLE INC COM STK
Equities	13,541	1,319,570.45	JONES LANG LASALLE INC COM STK
Equities	3,119	303,946.55	JONES LANG LASALLE INC COM STK
Equities	2,100	1,344.00	JONES SODA CO COM
Equities	4,560	96,398.40	JOY GLOBAL INC COM
Equities	28,400	600,376.00	JOY GLOBAL INC COM
Equities	6,192	130,898.88	JOY GLOBAL INC COM
Equities	65,300	4,057,742.00	JPMORGAN CHASE & CO COM
Equities	176,288	10,954,536.32	JPMORGAN CHASE & CO COM
Equities	267,868	16,645,317.52	JPMORGAN CHASE & CO COM
Equities	75,064	4,664,476.96	JPMORGAN CHASE & CO COM
Equities	18,400	241,411.44	JSR CORP NPV
Equities	10,540	419,890.58	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	28,911	1,151,751.09	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	524,900	11,805,001.00	JUNIPER NETWORKS INC COM
Equities	18,100	407,069.00	JUNIPER NETWORKS INC COM
Equities	25,129	565,151.21	JUNIPER NETWORKS INC COM
Equities	1,012	7,094.12	JUNIPER PHARMACEUTICALS INC COM
Equities	800	30,752.00	JUNO THERAPEUTICS INC COM
Equities	4,977	191,315.88	JUNO THERAPEUTICS INC COM
Equities	36,476	178,270.64	JUPITER FUND MGT ORD GBP0.02
Equities	888,100	1,809,268.93	JVC KENWOOD CORPORATION
Equities	73,600	286,034.90	JX HOLDINGS INC NPV
Equities	4,790	180,819.50	JYSKE BANK A/S DKK10
Equities	800	9,992.00	K12 INC COM STOCK USD.0001
Equities	3,164	39,518.36	K12 INC COM STOCK USD.0001
Equities	2,342	36,347.84	K2M GROUP HLDGS INC COM
Equities	2,100	108,171.00	KADANT INC COM
Equities	405	20,861.55	KADANT INC COM
Equities	400	36,164.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	6,665	602,582.65	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	1,492	134,891.72	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	5,100	332,576.27	KAKEN PHARM NPV
Equities	2,200	93,544.00	KAMAN CORP COM
Equities	2,316	98,476.32	KAMAN CORP COM
Equities	54,000	495,837.80	KAMIGUMI CO LTD NPV
Equities	109,000	1,053,344.38	KANSAI ELECTRIC POWER CO NPV
Equities	700	27,664.00	KANSAS CITY LIFE INS CO COM NEW COM NEW
Equities	13,800	797,545.57	KAO CORP NPV
Equities	11,800	681,959.26	KAO CORP NPV
Equities	83,400	4,819,949.31	KAO CORP NPV
Equities	14,500	838,000.78	KAO CORP NPV
Equities	2,900	37,729.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	5,441	70,787.41	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	10,038	418,986.12	KAR AUCTION SVCS INC COM STK
Equities	561,979	537,707.67	KAROON GAS AUSTRALIA NPV
Equities	2,019	13,547.49	KARYOPHARM THERAPEUTICS INC COM
Equities	4,200	86,562.00	KATE SPADE & COMPANY COM
Equities	47,425	977,429.25	KATE SPADE & COMPANY COM
Equities	9,036	186,231.96	KATE SPADE & COMPANY COM
Equities	21,792	510,228.91	KATO SANGYO CO NPV
Equities	197,850	462,852.13	KAWASAKI KISEN KAISHA LTD NPV
Equities	6,400	97,344.00	KB HOME COM
Equities	4,417	67,182.57	KB HOME COM
Equities	40,009	1,952,156.14	KBC GROEP NV NPV
Equities	2,150	104,904.79	KBC GROEP NV NPV
Equities	20,950	1,022,211.78	KBC GROEP NV NPV
Equities	8,700	115,188.00	KBR INC COM
Equities	10,095	133,657.80	KBR INC COM
Equities	2,500	33,250.00	KCG HLDGS INC CL A CL A
Equities	73,800	2,239,393.70	KDDI CORP NPV
Equities	40,100	1,216,797.93	KDDI CORP NPV
Equities	16,800	509,780.68	KDDI CORP NPV
Equities	133,800	4,060,038.99	KDDI CORP NPV
Equities	99,300	3,013,167.95	KDDI CORP NPV
Equities	31,800	964,942.00	KDDI CORP NPV
Equities	3,312	41,664.96	KEARNY FINL CORP MD COM
Equities	12,190	995,313.50	KELLOGG CO COM USD0.25
Equities	18,252	1,490,275.80	KELLOGG CO COM USD0.25
Equities	1,100	20,867.00	KELLY SERVICES INC CL A COM
Equities	1,432	27,165.04	KELLY SERVICES INC CL A COM
Equities	3,800	11,134.00	KEMET CORP COM NEW
Equities	4,468	13,091.24	KEMET CORP COM NEW
Equities	2,600	80,548.00	KEMPER CORP DEL COM
Equities	2,913	90,244.74	KEMPER CORP DEL COM
Equities	434	2,593,254.70	KENEDIX OFFICE INVESTMENT CORPORATION
Equities	3,600	79,596.00	KENNAMETAL INC CAP
Equities	6,535	144,488.85	KENNAMETAL INC CAP
Equities	10,923	140,323.93	KENNEDY WILSON EUROPE REAL EST PLC
Equities	7,695	145,897.20	KENNEDY-WILSON HLDGS INC COM
Equities	8,362	1,351,196.19	KERING

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	29,680	2,633,223.52	KERRY GROUP 'A'ORD EURO.125
Equities	1,200	7,944.00	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	10,968	72,608.16	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015
Equities	500	9,440.00	KEWAUNEE SCIENTIFIC CORP COM
Equities	22,700	5,264.13	KEY ENERGY SVCS INC
Equities	20,738	4,809.14	KEY ENERGY SVCS INC
Equities	900	8,289.00	KEY TECH INC COM
Equities	1,300	9,789.00	KEY TRONIC CORP COM
Equities	55,682	615,286.10	KEYCORP NEW COM
Equities	121,500	1,342,575.00	KEYCORP NEW COM
Equities	60,587	669,486.35	KEYCORP NEW COM
Equities	36,087	398,761.35	KEYCORP NEW COM
Equities	2,200	1,482,678.62	KEYENCE CORP NPV
Equities	5,700	3,841,485.52	KEYENCE CORP NPV
Equities	4,390	2,958,617.80	KEYENCE CORP NPV
Equities	7,540	219,338.60	KEYSIGHT TECHNOLOGIES INC COM
Equities	30,273	880,641.57	KEYSIGHT TECHNOLOGIES INC COM
Equities	12,455	362,315.95	KEYSIGHT TECHNOLOGIES INC COM
Equities	10,257	298,376.13	KEYSIGHT TECHNOLOGIES INC COM
Equities	3,894	38,706.36	KEYW HLDG CORP COM STK
Equities	3,500	59,115.00	KFORCE INC
Equities	1,085	18,325.65	KFORCE INC
Equities	68,600	4,547,494.00	KILROY RLTY CORP COM
Equities	5,000	331,450.00	KILROY RLTY CORP COM
Equities	6,800	450,772.00	KILROY RLTY CORP COM
Equities	1,350	16,807.50	KIMBALL ELECTRONICS INC COM
Equities	2,981	37,113.45	KIMBALL ELECTRONICS INC COM
Equities	1,800	20,484.00	KIMBALL INTL INC CL B
Equities	3,975	45,235.50	KIMBALL INTL INC CL B
Equities	540,100	1,262,626.56	KIMBERLY CLARK DE MEXICO S.A.B DE C.V
Equities	16,440	2,260,171.20	KIMBERLY-CLARK CORP COM
Equities	26,572	3,653,118.56	KIMBERLY-CLARK CORP COM
Equities	251,641	7,896,494.58	KIMCO RLTY CORP COM
Equities	26,580	834,080.40	KIMCO RLTY CORP COM
Equities	29,361	921,348.18	KIMCO RLTY CORP COM
Equities	124,617	3,910,481.46	KIMCO RLTY CORP COM
Equities	61,891	1,158,599.52	KINDER MORGAN INC DEL COM
Equities	133,273	2,494,870.56	KINDER MORGAN INC DEL COM
Equities	180,612	3,381,056.64	KINDER MORGAN INC DEL COM
Equities	2,456	27,728.24	KINDRED HEALTHCARE INC COM STK
Equities	5,877	66,351.33	KINDRED HEALTHCARE INC COM STK
Equities	719,000	221,503.10	KINGDEE INTL SOFTW HKD0.025
Equities	1,119,605	4,826,818.41	KINGFISHER ORD GBP0.157142857
Equities	148,846	641,701.86	KINGFISHER ORD GBP0.157142857
Equities	149,000	286,939.20	KINGSOFT CORP LTD USD.0005
Equities	2,000	124,780.00	KIRBY CORP COM
Equities	4,164	259,791.96	KIRBY CORP COM
Equities	500	7,340.00	KIRKLANDS INC COM
Equities	1,192	17,498.56	KIRKLANDS INC COM
Equities	800	40,000.00	KITE PHARMA INC COM
Equities	2,962	148,100.00	KITE PHARMA INC COM
Equities	600	16,818.00	KITE RLTY GROUP TR COM NEW COM NEW
Equities	6,761	189,510.83	KITE RLTY GROUP TR COM NEW COM NEW
Equities	4,050	296,662.50	KLA-TENCOR CORP
Equities	11,125	814,906.25	KLA-TENCOR CORP
Equities	165,955	7,347,053.29	KLEPIERRE EUR1.40
Equities	11,440	506,464.34	KLEPIERRE EUR1.40
Equities	71,470	3,164,073.99	KLEPIERRE EUR1.40
Equities	2,700	83,700.00	KLX INC COM
Equities	4,429	137,299.00	KLX INC COM
Equities	23,642	628,404.36	KNIGHT TRANSN INC COM
Equities	2,800	74,424.00	KNIGHT TRANSN INC COM
Equities	4,089	108,685.62	KNIGHT TRANSN INC COM
Equities	2,100	50,988.00	KNOLL INC COM NEW COM
Equities	3,196	77,598.88	KNOLL INC COM NEW COM
Equities	5,040	68,947.20	KNOWLES CORP COM
Equities	66,851	914,521.68	KNOWLES CORP COM
Equities	5,151	70,465.68	KNOWLES CORP COM
Equities	7,920	300,326.40	KOHL'S CORP COM
Equities	14,015	531,448.80	KOHL'S CORP COM
Equities	8,144	373,212.55	KONE CORPORATION NPV ORD 'B'
Equities	13,600	30,192.00	KOPIN CORP COM
Equities	1,300	39,949.00	KOPPERS HLDGS INC COM
Equities	18,089	555,874.97	KOPPERS HLDGS INC COM
Equities	1,910	58,694.30	KOPPERS HLDGS INC COM
Equities	22,327	1,170,769.46	KOREA ELEC POWER KRW5000
Equities	1,940	101,728.52	KOREA ELEC POWER KRW5000
Equities	45,400	2,380,657.20	KOREA ELEC POWER KRW5000
Equities	1,600	33,120.00	KORN / FERRY INTL COM NEW
Equities	75,117	1,554,921.90	KORN / FERRY INTL COM NEW
Equities	4,879	100,995.30	KORN / FERRY INTL COM NEW
Equities	11,141	60,718.45	KOSMOS ENERGY LTD
Equities	29,350	2,596,888.00	KRAFT HEINZ CO COM
Equities	43,851	3,879,936.48	KRAFT HEINZ CO COM
Equities	20,300	1,796,144.00	KRAFT HEINZ CO COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,000	55,860.00	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	49,315	1,377,367.95	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	3,533	98,676.69	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	1,991	8,163.10	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	47,400	1,743,846.00	KROGER CO COM
Equities	70,098	2,578,905.42	KROGER CO COM
Equities	122,045	4,490,035.55	KROGER CO COM
Equities	22,400	824,096.00	KROGER CO COM
Equities	1,009	106,265.92	KRONES AG ORD NPV
Equities	2,000	10,500.00	KRONOS WORLDWIDE INC COM STK
Equities	1,100	5,775.00	KRONOS WORLDWIDE INC COM STK
Equities	1,514	136,396.26	KS CY SOUTHN
Equities	4,680	421,621.20	KS CY SOUTHN
Equities	7,888	710,629.92	KS CY SOUTHN
Equities	70,300	937,082.07	KUBOTA CORP NPV
Equities	4,700	57,199.00	KULICKE & SOFFA INDS INC COM
Equities	6,404	77,936.68	KULICKE & SOFFA INDS INC COM
Equities	43,100	510,444.49	KURARAY CO NPV
Equities	3,400	26,180.00	KVH INDS INC COM STK
Equities	37,564	185,275.21	KYUSHU FINANCIAL HOLDINGS IN
Equities	41,500	2,785,895.00	L BRANDS INC COM
Equities	11,000	738,430.00	L BRANDS INC COM
Equities	18,246	1,224,853.98	L BRANDS INC COM
Equities	10,600	711,578.00	L BRANDS INC COM
Equities	3,342	490,237.98	L-3 COMMUNICATIONS HLDG CORP COM
Equities	5,651	828,945.19	L-3 COMMUNICATIONS HLDG CORP COM
Equities	34,543	5,067,112.67	L-3 COMMUNICATIONS HLDG CORP COM
Equities	1,290	20,640.00	LA JOLLA PHARMACEUTICAL CO COM PAR \$.0001 2014 COM PAR \$.0001 2014
Equities	7,692	87,688.80	LA QUINTA HLDGS INC COM
Equities	3,500	97,370.00	LA Z BOY INC COM
Equities	4,331	120,488.42	LA Z BOY INC COM
Equities	5,339	695,511.53	LAB CORP AMER HLDGS COM NEW
Equities	14,005	1,824,431.35	LAB CORP AMER HLDGS COM NEW
Equities	7,249	944,327.23	LAB CORP AMER HLDGS COM NEW
Equities	3,993	48,714.60	LADDER CAP CORP CL A CL A
Equities	2,639	6,228.04	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	600	10,266.00	LAKE SUNAPEE BK GROUP COM
Equities	4,004	45,565.52	LAKELAND BANCORP INC COM
Equities	1,701	79,964.01	LAKELAND FINL CORP COM STK
Equities	827	7,170.09	LAKELAND INDS INC COM
Equities	3,349	281,516.94	LAM RESH CORP COM
Equities	6,317	531,007.02	LAM RESH CORP COM
Equities	12,160	1,022,169.60	LAM RESH CORP COM
Equities	36,990	3,109,379.40	LAM RESH CORP COM
Equities	7,500	630,450.00	LAM RESH CORP COM
Equities	2,500	165,750.00	LAMAR ADVERTISING CO NEW CL A CL A
Equities	5,637	373,733.10	LAMAR ADVERTISING CO NEW CL A CL A
Equities	1,100	140,371.00	LANCASTER COLONY CORP COM
Equities	1,600	204,176.00	LANCASTER COLONY CORP COM
Equities	519,707	7,218,393.04	LAND SECURITIES GP ORD GBP0.10
Equities	127,500	1,770,892.28	LAND SECURITIES GP ORD GBP0.10
Equities	700	28,812.00	LANDAUER INC COM
Equities	1,000	41,160.00	LANDAUER INC COM
Equities	3,500	37,660.00	LANDEC CORP COM
Equities	1,864	30,606.88	LANDS END INC NEW COM
Equities	1,254	20,590.68	LANDS END INC NEW COM
Equities	2,700	185,382.00	LANDSTAR SYS INC COM
Equities	3,282	225,342.12	LANDSTAR SYS INC COM
Equities	1,000	23,790.00	LANNETT INC COM
Equities	2,019	48,032.01	LANNETT INC COM
Equities	1,333	1,293.01	LANTRONIX INC COM NEW COM NEW
Equities	100	1,048.00	LAREDO PETROLEUM INC
Equities	6,877	72,070.96	LAREDO PETROLEUM INC
Equities	5,000	456,461.76	LARGAN PRECISION C TWD10
Equities	4,000	365,169.41	LARGAN PRECISION C TWD10
Equities	28,600	2,610,961.28	LARGAN PRECISION C TWD10
Equities	9,745	423,810.05	LAS VEGAS SANDS CORP COM STK
Equities	20,251	880,715.99	LAS VEGAS SANDS CORP COM STK
Equities	27,676	1,203,629.24	LAS VEGAS SANDS CORP COM STK
Equities	7,300	172,134.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	63,326	1,493,227.08	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	8,202	193,403.16	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	5,683	30,404.05	LATTICE SEMICONDUCTOR CORP COM
Equities	1,100	21,846.00	LAWSON PRODS INC COM
Equities	1,440	28,598.40	LAWSON PRODS INC COM
Equities	900	7,290.00	LAYNE CHRISTENSEN CO COM
Equities	2,360	19,116.00	LAYNE CHRISTENSEN CO COM
Equities	2,800	284,928.00	LEAR CORP COM NEW COM NEW
Equities	5,481	557,746.56	LEAR CORP COM NEW COM NEW
Equities	4,200	68.88	LEAR CORP COM STK PAR \$0.01
Equities	2,000	3,820.00	LEE ENTERPRISES INC COM
Equities	19,397	1,807,753.80	LEG IMMOBILIEN AG NPV
Equities	63,418	5,910,405.24	LEG IMMOBILIEN AG NPV
Equities	3,265	87,861.15	LEGACY TEXAS FINANCIAL GROUP INC COM
Equities	6,190	182,543.10	LEGG MASON INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,518	221,705.82	LEGG MASON INC COM
Equities	9,800	289,002.00	LEGG MASON INC COM
Equities	6,100	311,771.00	LEGGETT & PLATT INC COM
Equities	10,140	518,255.40	LEGGETT & PLATT INC COM
Equities	66,950	3,421,814.50	LEGGETT & PLATT INC COM
Equities	15,329	788,647.86	LEGRAND SA EUR4
Equities	3,800	181,906.00	LEIDOS HLDGS INC COM
Equities	4,515	216,133.05	LEIDOS HLDGS INC COM
Equities	16,586	71,319.80	LENDINGCLUB CORP COM
Equities	393	34,713.69	LENDINGTREE INC NEW COM USD0.01
Equities	7,405	654,083.65	LENDINGTREE INC NEW COM USD0.01
Equities	316	27,912.28	LENDINGTREE INC NEW COM USD0.01
Equities	166,610	1,563,128.30	LENDLEASE GROUP NPV (STAPLED)
Equities	4,700	216,670.00	LENNAR CORP CL A CL A
Equities	13,310	613,591.00	LENNAR CORP CL A CL A
Equities	6,967	321,178.70	LENNAR CORP CL A CL A
Equities	1,130	42,092.50	LENNAR CORP CL B
Equities	1,700	242,420.00	LENNOX INTL INC COM
Equities	2,723	388,299.80	LENNOX INTL INC COM
Equities	163,400	1,644,654.86	LEONARDO - FINMECC EUR4.40
Equities	12,758	348,738.98	LEONI AG NPV
Equities	195,100	1,359,747.54	LEOPALACE 21 CORP NPV
Equities	18,484	320,327.72	LEUCADIA NATL CORP COM
Equities	23,995	415,833.35	LEUCADIA NATL CORP COM
Equities	13,046	671,738.54	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	21,186	1,090,867.14	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	4,797	68,836.95	LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK
Equities	4,626	46,768.86	LEXINGTON RLTY TR COM
Equities	15,452	156,219.72	LEXINGTON RLTY TR COM
Equities	2,490	93,997.50	LEXMARK INTL INC NEW CL A
Equities	4,370	164,967.50	LEXMARK INTL INC NEW CL A
Equities	5,439	1,227,711.94	LG CHEMICAL KRW5000
Equities	1,420	97,144.59	LG INNOTEK CO KRW5000
Equities	1,690	53,978.60	LGI HOMES INC COM
Equities	300	984.00	LGL GROUP INC COM STK
Equities	1,500	0.15	LGL GROUP INC WT EXP
Equities	1,200	51,936.00	LHC GROUP INC COM
Equities	882	38,172.96	LHC GROUP INC COM
Equities	300	4,767.00	LIBBEY INC COM
Equities	48,036	763,292.04	LIBBEY INC COM
Equities	1,031	16,382.59	LIBBEY INC COM
Equities	4,250	252,450.00	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	1,845	109,593.00	LIBERTY BROADBAND CORP COM SER A COM SERA
Equities	5,034	302,040.00	LIBERTY BROADBAND CORP COM SER C COM SERC
Equities	231,700	6,638,205.00	LIBERTY GLOBAL PLC -SERIES C COM
Equities	47,588	1,363,396.20	LIBERTY GLOBAL PLC -SERIES C COM
Equities	20,555	597,328.30	LIBERTY GLOBAL PLC USD0.01 A
Equities	5,966	221,159.62	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	9,533	353,388.31	LIBERTY INTERACTIVE CORP LIBERTY VENTURES COM SER A
Equities	24,600	624,102.00	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A
Equities	34,769	882,089.53	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A
Equities	3,547	114,413.96	LIBERTY LILAC GROUP-A COMMON STOCK
Equities	1,580	23,763.20	LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP COM SER A BRAVES GROUP
Equities	665	10,001.60	LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP COM SER A BRAVES GROUP
Equities	3,950	75,603.00	LIBERTY MEDIA CORP DEL COM SER A MEDIA GROUP COM SER A MEDIA GROUP
Equities	1,662	31,810.68	LIBERTY MEDIA CORP DEL COM SER A MEDIA GROUP COM SER A MEDIA GROUP
Equities	15,803	495,582.08	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP
Equities	6,650	208,544.00	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP
Equities	2,385	34,964.10	LIBERTY MEDIA CORP DEL COM SER C BRAVES GROUP COM SER C BRAVES GROUP
Equities	3,522	66,812.34	LIBERTY MEDIA CORP DEL COM SER C MEDIA GROUP COM SER C MEDIA GROUP
Equities	14,091	434,989.17	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP
Equities	7,200	285,984.00	LIBERTY PPTY TR SH BEN INT
Equities	11,025	437,913.00	LIBERTY PPTY TR SH BEN INT
Equities	3,360	73,516.80	LIBERTY TRIPADVISOR HLDGS INC COM SER A COM SER A
Equities	4,494	98,328.72	LIBERTY TRIPADVISOR HLDGS INC COM SER A COM SER A
Equities	5,702	90,148.62	LIFELock INC COM
Equities	2,400	156,888.00	LIFEPOINT HEALTH INC COM ISIN US53219L1098
Equities	3,097	202,450.89	LIFEPOINT HEALTH INC COM ISIN US53219L1098
Equities	2,500	36,475.00	LIFETIME BRANDS INC COM
Equities	4,210	40,710.70	LIFEWAY FOODS INC COM
Equities	3,200	30,944.00	LIFEWAY FOODS INC COM
Equities	2,100	54.81	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2,100	80.01	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2,100	8.40	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2,100	37.80	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	800	95,416.00	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	14,410	1,718,680.70	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	21,725	2,591,140.75	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	1,232	146,940.64	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	475	826.50	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	19,713	640,490.97	LILAC GROUP - CL C W /I COMMON STOCK
Equities	8,263	268,448.62	LILAC GROUP - CL C W /I COMMON STOCK
Equities	4,372	6,514.28	LIMELIGHT NETWORKS INC COM
Equities	2,300	81,501.50	LINAMAR CORP COMMON STOCK
Equities	1,010	1,515.00	LINCOLN EDL SVCS CORP COM STK

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,600	153,608.00	LINCOLN ELEC HLDGS INC COM
Equities	4,320	255,225.60	LINCOLN ELEC HLDGS INC COM
Equities	10,640	412,512.80	LINCOLN NATL CORP COM
Equities	16,923	656,104.71	LINCOLN NATL CORP COM
Equities	1,800	122,148.00	LINDSAY CORPORATION COM
Equities	872	59,173.92	LINDSAY CORPORATION COM
Equities	189	1,125,230.96	LINDT & SPRUENGLI CHF10 (PTG CERT)
Equities	29,081	1,353,138.93	LINEAR TECH CORP DEL
Equities	6,600	307,098.00	LINEAR TECH CORP DEL
Equities	18,295	851,266.35	LINEAR TECH CORP DEL
Equities	1,008,800	6,865,813.78	LINK REAL ESTATE INVESTMENT
Equities	242,000	1,647,033.04	LINK REAL ESTATE INVESTMENT
Equities	5,650	1,069,262.50	LINKEDIN CORP CL A
Equities	8,742	1,654,423.50	LINKEDIN CORP CL A
Equities	1,287	10,424.70	LION BIOTECHNOLOGIES INC COM
Equities	8,962	35,399.90	LIONBRIDGE TECHNOLOGIES INC COM
Equities	6,000	121,380.00	LIONS GATE ENTMT CORP COM NEW
Equities	6,677	135,075.71	LIONS GATE ENTMT CORP COM NEW
Equities	1,900	14,896.00	LIQUIDITY SVCS INC COM STK
Equities	1,887	14,794.08	LIQUIDITY SVCS INC COM STK
Equities	1,000	71,070.00	LITHIA MTRS INC CL A CL A
Equities	8,004	568,844.28	LITHIA MTRS INC CL A CL A
Equities	1,487	105,681.09	LITHIA MTRS INC CL A CL A
Equities	1,200	141,828.00	LITTELFUSE INC COM
Equities	15,515	1,833,717.85	LITTELFUSE INC COM
Equities	12,060	1,425,371.40	LITTELFUSE INC COM
Equities	1,532	181,067.08	LITTELFUSE INC COM
Equities	3,009	151,142.07	LIVANOVA PLC ORD GBP1.00 (DI)
Equities	6,479	152,256.50	LIVE NATION ENTERTAINMENT INC
Equities	11,247	264,304.50	LIVE NATION ENTERTAINMENT INC
Equities	4,590	29,100.60	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	13,500	427,950.00	LKQ CORP COM LKQ CORP
Equities	21,665	686,780.50	LKQ CORP COM LKQ CORP
Equities	3,657,605	2,643,256.17	LLOYDS BANKING GP ORD GBP0.1
Equities	4,292,480	3,102,063.86	LLOYDS BANKING GP ORD GBP0.1
Equities	571,000	412,646.88	LLOYDS BANKING GP ORD GBP0.1
Equities	1,700	13,668.00	LMI AEROSPACE INC COM
Equities	1,200	9,648.00	LMI AEROSPACE INC COM
Equities	23,500	1,250,546.70	LOBLAWS COS LTD COM NPV
Equities	4,784	1,187,245.28	LOCKHEED MARTIN CORP COM
Equities	13,317	3,304,879.89	LOCKHEED MARTIN CORP COM
Equities	19,178	4,759,404.26	LOCKHEED MARTIN CORP COM
Equities	29,600	1,881,078.27	LOEN ENTERTAINMENT KRW500
Equities	17,300	710,857.00	LOEWS CORP COM
Equities	19,202	789,010.18	LOEWS CORP COM
Equities	36,628	1,505,044.52	LOEWS CORP COM
Equities	1,000	63,430.00	LOGMEIN INC COM
Equities	24,320	1,542,617.60	LOGMEIN INC COM
Equities	1,705	108,148.15	LOGMEIN INC COM
Equities	4,998	827,014.58	LONZA GROUP AG CHF1 (REGD)
Equities	32,000	776,895.20	LOOMIS AB SER'B'NPV
Equities	1,400	49,378.00	LORAL SPACE & COMMUNICATIONS INC COM
Equities	818	28,850.86	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	8,585	1,640,451.02	L'OREAL EURO.20
Equities	1,450	277,070.94	L'OREAL EURO.20
Equities	11,540	2,205,102.48	L'OREAL EURO.20
Equities	3,172	779,334.11	LOTTE CHEMICAL CO KRW5000
Equities	480	117,932.02	LOTTE CHEMICAL CO KRW5000
Equities	224,800	3,900,280.00	LOUISIANA-PACIFIC CORP COM
Equities	6,100	105,835.00	LOUISIANA-PACIFIC CORP COM
Equities	9,152	158,787.20	LOUISIANA-PACIFIC CORP COM
Equities	73,100	5,787,327.00	LOWES COS INC COM
Equities	43,900	3,475,563.00	LOWES COS INC COM
Equities	65,368	5,175,184.56	LOWES COS INC COM
Equities	23,966	1,897,388.22	LOWES COS INC COM
Equities	2,841	65,854.38	LOXO ONCOLOGY INC COM
Equities	5,660	127,519.80	LPL FINL HLDGS INC COM
Equities	1,800	21,744.00	LSB INDS INC COM
Equities	1,505	18,180.40	LSB INDS INC COM
Equities	3,737	41,368.59	LSI INDS INC OHIO COM
Equities	1,300	67,249.00	LTC PPTYS INC COM
Equities	2,481	128,342.13	LTC PPTYS INC COM
Equities	4,732	23,754.64	LUBYS INC COM
Equities	73	277.40	LUCAS ENERGY INC COM PAR \$0.001 COM PAR \$0.001
Equities	7,614	562,370.04	LULULEMON ATHLETICA INC COM
Equities	700	10,794.00	LUMBER LIQUIDATORS HLDGS INC COM
Equities	2,532	39,043.44	LUMBER LIQUIDATORS HLDGS INC COM
Equities	2,480	60,016.00	LUMENTUM HLDGS INC COM
Equities	34,630	838,046.00	LUMENTUM HLDGS INC COM
Equities	3,101	75,044.20	LUMENTUM HLDGS INC COM
Equities	4,025	81,425.75	LUMINEX CORP DEL COM
Equities	800	9,680.00	LUMOS NETWORKS CORP COM
Equities	1,632	19,747.20	LUMOS NETWORKS CORP COM
Equities	156	193.44	LUNA INNOVATIONS INC COM STK

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	92,780	1,672,135.92	LUNDIN PETROLEUM A NPV
Equities	1,482	77,093.64	LUXOFT HLDG INC COM NPV
Equities	3,641	550,115.79	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30
Equities	4,730	714,651.93	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30
Equities	1,734	66,863.04	LYDALL INC COM
Equities	2,079	33,513.48	LYON WILLIAM HOMES CL A NEW COM USD0.01 CL'A'(POST REV SPLIT)
Equities	3,858	287,112.36	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	24,823	1,847,327.66	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	53,171	3,956,985.82	LYONDELLBASELL IND N V COM USD0.01 CL 'A'
Equities	6,867	811,885.41	M & T BK CORP COM
Equities	11,988	1,417,341.24	M & T BK CORP COM
Equities	2,000	236,460.00	M & T BK CORP COM
Equities	763	14,367.29	M / I HOMES INC
Equities	2,990	72,776.60	M D C HLDGS INC COM
Equities	2,820	68,638.80	M D C HLDGS INC COM
Equities	29,200	1,010,429.87	M3 INC NPV
Equities	7,451	636,240.89	MACERICH CO REIT
Equities	9,121	778,842.19	MACERICH CO REIT
Equities	6,600	178,200.00	MACK CALI RLTY CORP COM REIT
Equities	5,738	154,926.00	MACK CALI RLTY CORP COM REIT
Equities	4,564	150,520.72	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK
Equities	1,165	38,421.70	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK
Equities	28,972	1,486,348.73	MACQUARIE GP LTD NPV
Equities	0	-	MACQUARIE GP LTD NPV
Equities	7,530	386,311.13	MACQUARIE GP LTD NPV
Equities	18,740	961,417.06	MACQUARIE GP LTD NPV
Equities	14,371	737,274.53	MACQUARIE GP LTD NPV
Equities	6,074	449,779.70	MACQUARIE INFRASTRUCTURE CORP
Equities	1,963	52,981.37	MACROGENICS INC COM
Equities	14,800	497,428.00	MACYS INC COM STK
Equities	22,181	745,503.41	MACYS INC COM STK
Equities	3,600	123,048.00	MADDEN STEVEN LTD COM
Equities	55,725	1,904,680.50	MADDEN STEVEN LTD COM
Equities	4,718	161,261.24	MADDEN STEVEN LTD COM
Equities	950	163,884.50	MADISON SQUARE GARDEN CO NEW CL A CL A
Equities	1,549	267,217.99	MADISON SQUARE GARDEN CO NEW CL A CL A
Equities	42,193	699,026.17	MAGELLAN FINANCIAL NPV
Equities	155,300	2,572,909.37	MAGELLAN FINANCIAL NPV
Equities	2,500	164,425.00	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	1,828	120,227.56	MAGELLAN HEALTH INC COM NEW COM NEW
Equities	5,872	71,873.28	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK
Equities	3,000	66,150.00	MAINSOURCE FINL GROUP INC COM
Equities	1,841	40,594.05	MAINSOURCE FINL GROUP INC COM
Equities	18,000	1,186,080.51	MAKITA CORP NPV
Equities	455,700	847,761.38	MALAYSIAN PACIFIC MYR0.50
Equities	2,772	33,485.76	MALIBU BOATS INC COM CL A COM CL A
Equities	8,316	505,446.48	MALLINCKRODT PLC COMMON STOCK
Equities	20,500	1,245,990.00	MALLINCKRODT PLC COMMON STOCK
Equities	356,478	551,356.51	MAN GROUP PLC ORD USD0.03428571428
Equities	280,989	434,599.36	MAN GROUP PLC ORD USD0.03428571428
Equities	3,200	205,216.00	MANHATTAN ASSOCS INC COM
Equities	5,376	344,762.88	MANHATTAN ASSOCS INC COM
Equities	128,440	846,302.14	MANILA ELECTRIC CO PHP10
Equities	9,400	51,230.00	MANITOWOC CO INC COM
Equities	9,905	53,982.25	MANITOWOC CO INC COM
Equities	9,400	165,628.00	MANITOWOC FOODSERVICE INC COM
Equities	85,280	1,502,633.60	MANITOWOC FOODSERVICE INC COM
Equities	9,905	174,526.10	MANITOWOC FOODSERVICE INC COM
Equities	230	4,655.20	MANNATECH INC COM NEW .
Equities	96	1,943.04	MANNATECH INC COM NEW .
Equities	3,300	3,828.00	MANNKIND CORP COM
Equities	22,861	26,518.76	MANNKIND CORP COM
Equities	2,746	176,677.64	MANPOWERGROUP INC
Equities	2,490	160,206.60	MANPOWERGROUP INC
Equities	39,841	2,563,369.94	MANPOWERGROUP INC
Equities	4,926	316,938.84	MANPOWERGROUP INC
Equities	1,400	52,948.00	MANTECH INTL CORP CL A CL A
Equities	1,668	63,083.76	MANTECH INTL CORP CL A CL A
Equities	37,960	569,779.60	MARATHON OIL CORP COM
Equities	62,619	939,911.19	MARATHON OIL CORP COM
Equities	145,555	2,184,780.55	MARATHON OIL CORP COM
Equities	17,336	658,074.56	MARATHON PETE CORP COM
Equities	25,260	958,869.60	MARATHON PETE CORP COM
Equities	38,099	1,446,238.04	MARATHON PETE CORP COM
Equities	59,554	2,260,669.84	MARATHON PETE CORP COM
Equities	2,500	7,950.00	MARCHEX INC CL B CL B
Equities	3,803	12,093.54	MARCHEX INC CL B CL B
Equities	592	15,042.72	MARCUS & MILLICHAP INC COM
Equities	2,300	48,530.00	MARCUS CORP DEL COM
Equities	2,700	56,970.00	MARCUS CORP DEL COM
Equities	5,500	46,530.00	MARINE PRODS CORP COM
Equities	2,850	24,111.00	MARINE PRODS CORP COM
Equities	2,600	44,122.00	MARINEMAX INC COM
Equities	3,000	50,910.00	MARINEMAX INC COM
Equities	810	771,751.80	MARKEL CORP HOLDING CO COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,064	1,013,757.92	MARKEL CORP HOLDING CO COM
Equities	1,800	261,720.00	MARKETAXESS HLDGS INC COM STK
Equities	2,791	405,811.40	MARKETAXESS HLDGS INC COM STK
Equities	640	22,284.80	MARKETO INC COM
Equities	3,148	109,613.36	MARKETO INC COM
Equities	27,179	946,372.78	MARKETO INC COM
Equities	0	-	MARKS & SPENCER GP ORD GBP0.25
Equities	2,400	39,120.00	MARLIN BUSINESS SVCS CORP COM
Equities	8,722	579,664.12	MARRIOTT INTL INC NEW COM STK CL A
Equities	14,761	981,016.06	MARRIOTT INTL INC NEW COM STK CL A
Equities	1,462	100,132.38	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	26,800	1,835,532.00	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	1,669	114,309.81	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	37,347	2,556,775.62	MARSH & MCLENNAN CO'S INC COM
Equities	21,880	1,497,904.80	MARSH & MCLENNAN CO'S INC COM
Equities	38,308	2,622,565.68	MARSH & MCLENNAN CO'S INC COM
Equities	27,915	1,911,060.90	MARSH & MCLENNAN CO'S INC COM
Equities	2,550	50,490.00	MARTEN TRANS LTD COM
Equities	1,518	30,056.40	MARTEN TRANS LTD COM
Equities	1,200	-	MARTIN INDS INC DEL COM
Equities	4,984	956,928.00	MARTIN MARIETTA MATLS INC COM
Equities	2,729	523,968.00	MARTIN MARIETTA MATLS INC COM
Equities	4,536	870,912.00	MARTIN MARIETTA MATLS INC COM
Equities	4,700	902,400.00	MARTIN MARIETTA MATLS INC COM
Equities	23,600	224,908.00	MARVELL TECH GROUP COM USD0.002
Equities	35,698	340,201.94	MARVELL TECH GROUP COM USD0.002
Equities	15,400	476,476.00	MASCO CORP COM
Equities	78,196	2,419,384.24	MASCO CORP COM
Equities	24,260	750,604.40	MASCO CORP COM
Equities	2,770	145,466.55	MASIMO CORP COM STK
Equities	2,871	150,770.56	MASIMO CORP COM STK
Equities	23,180	1,533,125.20	MASONITE INTL CORP NEW COM
Equities	2,099	138,827.86	MASONITE INTL CORP NEW COM
Equities	4,100	91,512.00	MASTEC INC COM
Equities	63,755	1,423,011.60	MASTEC INC COM
Equities	5,167	115,327.44	MASTEC INC COM
Equities	391	2,600.15	MASTECH HLDGS INC COM STK
Equities	295	1,961.75	MASTECH HLDGS INC COM STK
Equities	79,981	7,043,126.86	MASTERCARD INC CL A
Equities	72,100	6,349,126.00	MASTERCARD INC CL A
Equities	46,400	4,085,984.00	MASTERCARD INC CL A
Equities	70,936	6,246,624.16	MASTERCARD INC CL A
Equities	40,000	3,522,400.00	MASTERCARD INC CL A
Equities	5,166	102,286.80	MATADOR RES CO COM
Equities	9,500	143,212.50	MATCH GROUP INC COM
Equities	3,552	53,546.40	MATCH GROUP INC COM
Equities	2,109	1,476.30	MATEON THERAPEUTICS INC COM
Equities	1,500	37,140.00	MATERION CORP COM
Equities	2,004	49,619.04	MATERION CORP COM
Equities	2,200	36,278.00	MATRIX SVC CO COM
Equities	2,969	48,958.81	MATRIX SVC CO COM
Equities	2,000	64,580.00	MATSON INC COM
Equities	2,691	86,892.39	MATSON INC COM
Equities	15,700	491,253.00	MATTEL INC COM
Equities	25,055	783,970.95	MATTEL INC COM
Equities	33,100	1,035,699.00	MATTEL INC COM
Equities	1,400	5,418.00	MATTERSIGHT CORP COM
Equities	1,402	5,425.74	MATTERSIGHT CORP COM
Equities	1,949	108,442.36	MATTHEWS INTL CORP CL A CL A
Equities	2,508	139,545.12	MATTHEWS INTL CORP CL A CL A
Equities	1,000	33,550.00	MATTRESS FIRM HOLDING CORP
Equities	1,105	37,072.75	MATTRESS FIRM HOLDING CORP
Equities	1,220	8,808.40	MAUI LD & PINEAPPLE INC COM
Equities	11,700	417,573.00	MAXIM INTEGRATED PRODS INC COM
Equities	21,221	757,377.49	MAXIM INTEGRATED PRODS INC COM
Equities	2,700	149,499.00	MAXIMUS INC COM
Equities	5,009	277,348.33	MAXIMUS INC COM
Equities	264	4,746.72	MAXLINEAR INC-CLASS A
Equities	76,065	1,367,648.70	MAXLINEAR INC-CLASS A
Equities	2,892	51,998.16	MAXLINEAR INC-CLASS A
Equities	5	-	MAXUS TECH CORP COM
Equities	2,800	14,784.00	MAXWELL TECHNOLOGIES INC COM
Equities	30,800	408,004.68	MAZDA MOTOR CORP NPV
Equities	9,300	123,196.22	MAZDA MOTOR CORP NPV
Equities	66,000	874,295.74	MAZDA MOTOR CORP NPV
Equities	3,922	142,290.16	MB FINL INC NEW COM
Equities	4,812	174,579.36	MB FINL INC NEW COM
Equities	8,300	56,689.00	MBIA INC COM
Equities	11,071	75,614.93	MBIA INC COM
Equities	3,900	416,013.00	MC CORMICK & CO INC COM NON-VTG
Equities	8,304	885,787.68	MC CORMICK & CO INC COM NON-VTG
Equities	44,950	5,409,283.00	MC DONALDS CORP COM
Equities	64,313	7,739,426.42	MC DONALDS CORP COM
Equities	22,791	2,742,668.94	MC DONALDS CORP COM
Equities	11,882	1,429,879.88	MC DONALDS CORP COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	270	3,947.40	MCCLATCHY CO CL A NEW CL A NEW
Equities	909	13,289.58	MCCLATCHY CO CL A NEW CL A NEW
Equities	16,200	80,028.00	MCDERMOTT INTL INC COM
Equities	15,737	77,740.78	MCDERMOTT INTL INC COM
Equities	10,997	42,338.45	MCEWEN MNG INC COM
Equities	2,000	61,180.00	MCGRATH RENTCORP COM
Equities	22,863	699,379.17	MCGRATH RENTCORP COM
Equities	2,418	73,966.62	MCGRATH RENTCORP COM
Equities	21,385	3,991,510.25	MCKESSON CORP
Equities	10,780	2,012,087.00	MCKESSON CORP
Equities	16,559	3,090,737.35	MCKESSON CORP
Equities	7,381	1,377,663.65	MCKESSON CORP
Equities	9,500	228,000.00	MDU RES GROUP INC COM
Equities	14,195	340,680.00	MDU RES GROUP INC COM
Equities	8,200	744,150.00	MEAD JOHNSON NUTRITION COM USD0.01
Equities	23,646	2,145,874.50	MEAD JOHNSON NUTRITION COM USD0.01
Equities	13,409	1,216,866.75	MEAD JOHNSON NUTRITION COM USD0.01
Equities	2,500	226,875.00	MEAD JOHNSON NUTRITION COM USD0.01
Equities	1,100	1,573.00	MEDCATH CORP COM STK
Equities	1,000	1,430.00	MEDCATH CORP COM STK
Equities	3,600	61,884.00	MEDIA GEN INC NEW COM USD5
Equities	6,828	117,373.32	MEDIA GEN INC NEW COM USD5
Equities	3,300	50,193.00	MEDICAL PPTYS TR INC COM REIT
Equities	107,634	1,637,113.14	MEDICAL PPTYS TR INC COM REIT
Equities	18,692	284,305.32	MEDICAL PPTYS TR INC COM REIT
Equities	2,500	84,075.00	MEDICINES COMPANY COM
Equities	4,733	159,170.79	MEDICINES COMPANY COM
Equities	59	445.45	MEDICINOVA INC COM NEW STK
Equities	1,400	65,618.00	MEDIDATA SOLUTIONS INC COM
Equities	5,216	244,473.92	MEDIDATA SOLUTIONS INC COM
Equities	800	26,616.00	MEDIFAST INC COM
Equities	175	5,822.25	MEDIFAST INC COM
Equities	69,600	1,137,046.50	MEDIPAL HOLDINGS CORP
Equities	7,000	422,100.00	MEDIVATION INC COM STK
Equities	21,938	1,322,861.40	MEDIVATION INC COM STK
Equities	12,285	740,785.50	MEDIVATION INC COM STK
Equities	4,580	331,729.40	MEDNAX INC COM
Equities	23,000	1,665,890.00	MEDNAX INC COM
Equities	6,650	481,659.50	MEDNAX INC COM
Equities	51,467	4,465,791.59	MEDTRONIC PLC COMMON STOCK STOCK
Equities	2,038	176,837.26	MEDTRONIC PLC COMMON STOCK STOCK
Equities	102,945	8,932,537.65	MEDTRONIC PLC COMMON STOCK STOCK
Equities	21,929	1,902,779.33	MEDTRONIC PLC COMMON STOCK STOCK
Equities	21,300	2,165,503.46	MEIJI HOLDINGS CO NPV
Equities	3,400	53,992.00	MEMORIAL RESOURCE DEVELOPMENT CORP COM USD0.01
Equities	7,232	114,844.16	MEMORIAL RESOURCE DEVELOPMENT CORP COM USD0.01
Equities	5,000	106,300.00	MENTOR GRAPHICS CORP COM
Equities	6,141	130,557.66	MENTOR GRAPHICS CORP COM
Equities	1,300	31,018.00	MERCANTILE BK CORP COM
Equities	5,345	42,653.10	MERCER INTL INC COM SH BEN INT
Equities	1,350	41,148.00	MERCHANTS BANCSHARES INC COM
Equities	37,011	2,132,203.71	MERCK & CO INC NEW COM
Equities	132,412	7,628,255.32	MERCK & CO INC NEW COM
Equities	203,530	11,725,363.30	MERCK & CO INC NEW COM
Equities	123,521	7,116,044.81	MERCK & CO INC NEW COM
Equities	32,396	3,276,920.18	MERCK KGAA NPV
Equities	1,590	84,524.40	MERCURY GEN CORP NEW COM
Equities	2,341	124,447.56	MERCURY GEN CORP NEW COM
Equities	3,561	88,526.46	MERCURY SYSTEMS INC
Equities	2,100	109,011.00	MEREDITH CORP COM
Equities	3,059	158,792.69	MEREDITH CORP COM
Equities	3,754	55,484.12	MERIDIAN BANCORP INC MD COM
Equities	3,150	61,425.00	MERIDIAN BIOSCIENCE INC COM
Equities	3,070	59,865.00	MERIDIAN BIOSCIENCE INC COM
Equities	3,932	77,971.56	MERIT MED SYS INC COM
Equities	2,800	105,112.00	MERITAGE HOMES CORP COM
Equities	3,258	122,305.32	MERITAGE HOMES CORP COM
Equities	6,500	46,800.00	MERITOR INC COM
Equities	5,191	37,375.20	MERITOR INC COM
Equities	37,680	221,781.84	MERLIN ENTERTAINME ORD GBP0.01
Equities	211,600	1,245,462.80	MERLIN ENTERTAINME ORD GBP0.01
Equities	9,980	53,792.20	MERRIMACK PHARMACEUTICALS INC COM .
Equities	400	49,200.00	MESA LABS INC COM
Equities	913	46,526.48	META FINL GROUP INC COM
Equities	250	207.50	METABOLIX INC COM NEW COM NEW
Equities	156	129.48	METABOLIX INC COM NEW COM NEW
Equities	25,010	723,897.67	METHANEX CORP COM NPV
Equities	1,600	54,768.00	METHODE ELECTRS INC COM
Equities	2,817	96,425.91	METHODE ELECTRS INC COM
Equities	44,050	1,754,511.50	METLIFE INC COM STK USD0.01
Equities	81,502	3,246,224.66	METLIFE INC COM STK USD0.01
Equities	98,089	3,906,884.87	METLIFE INC COM STK USD0.01
Equities	25,819	1,028,370.77	METLIFE INC COM STK USD0.01
Equities	69,000	2,391,383.69	METRO INC COM NPV
Equities	890	324,778.80	METTLER-TOLEDO INTL INC COM



Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,955	713,418.60	METTLER-TOLEDO INTL INC COM
Equities	12,200	88,694.00	MFA FINL INC
Equities	25,074	182,287.98	MFA FINL INC
Equities	56,904	1,106,782.80	MFC ISHARES INC MSCI AUSTRALIA ETF
Equities	28,836	510,685.56	MFC ISHARES INC MSCI BELG CAPPED ETF
Equities	22,499	440,530.42	MFC ISHARES INC MSCI HONG KONG ETF
Equities	17,842	835,897.70	MFC ISHARES INC MSCI ISRAEL CAPPED ETF
Equities	156,480	1,799,520.00	MFC ISHARES INC MSCI JAPAN ETF
Equities	15,865	952,375.95	MFC ISHARES INC MSCI JAPAN SMALL CAP ETF
Equities	31,770	345,339.90	MFC ISHARES INC MSCI SINGAPORE ETF
Equities	29,663	879,507.95	MFC ISHARES INC MSCI SWITZ CAPPED ETF
Equities	7,900	160,054.00	MFC ISHARES MSCI NORWAY CAPPED ETF
Equities	40,441	2,257,012.21	MFC ISHARES TR MSCI EAFE ETF
Equities	3,427	165,387.02	MFC ISHARES TR MSCI EAFE SMALL CAP ETF
Equities	2,686	84,286.68	MFC ISHARES TR MSCI FINLAND CAPPED ETF
Equities	4,039	173,798.17	MFC ISHARES TR MSCI NEW ZEALAND CAPPED ETF
Equities	58,589	900,512.93	MFC ISHARES TR MSCI UTD KINGDOM ETF
Equities	9,146	589,825.54	MFC SPDR INDEX SHS FDS MSCI JAPAN STRATEGICFACTORS ETF
Equities	128,367	2,255,395.35	MFC SPDR INDEX SHS FDS SPDR S&P INTL ENERGY SECTOR ETF
Equities	23,513	1,141,321.02	MFC SPDR INDEX SHS FDS SPDR S&P INTL HEALTH CARE SECTOR
Equities	25,987	786,473.17	MFC SPDR INDEX SHS FDS SPDR S&P INTL TECHNOLOGY SECTOR
Equities	-15,668	(336,705.32)	MFC WISDOMTREE TR EUROPE QUALITY DIVID GROWTH FD
Equities	6,576,898	49,458,273.68	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	500	3,730.00	MFRI INC COM STK
Equities	1,500	84,772.50	MGE ENERGY INC COM .
Equities	2,885	163,045.77	MGE ENERGY INC COM .
Equities	7,800	46,410.00	MGIC INVT CORP WIS COM
Equities	110,110	655,154.50	MGIC INVT CORP WIS COM
Equities	25,049	149,041.55	MGIC INVT CORP WIS COM
Equities	60,377	1,610,858.36	MGM GROWTH PPTYS LLC CL A COM CL A COM
Equities	22,400	506,912.00	MGM RESORTS INTERNATIONAL COM
Equities	36,586	827,941.18	MGM RESORTS INTERNATIONAL COM
Equities	18,800	425,444.00	MGM RESORTS INTERNATIONAL COM
Equities	1,700	64,991.00	MGP INGREDIENTS INC NEW COM
Equities	1,865	71,298.95	MGP INGREDIENTS INC NEW COM
Equities	13,014	643,932.72	MICHAEL KORS HOLDINGS LTD COM NPV
Equities	1,500	42,660.00	MICHAELS COS INC COM
Equities	8,333	236,990.52	MICHAELS COS INC COM
Equities	8,500	804,644.44	MICHELIN (CGDE) EUR2
Equities	19,888	1,009,514.88	MICROCHIP TECHNOLOGY INC COM
Equities	9,771	495,975.96	MICROCHIP TECHNOLOGY INC COM
Equities	15,681	795,967.56	MICROCHIP TECHNOLOGY INC COM
Equities	20,700	1,050,732.00	MICROCHIP TECHNOLOGY INC COM
Equities	1	-	MICROMINT INC COM STK
Equities	56,900	782,944.00	MICRON TECH INC COM
Equities	76,663	1,054,882.88	MICRON TECH INC COM
Equities	30,700	422,432.00	MICRON TECH INC COM
Equities	4,483	146,504.44	MICROSEMI CORP COM
Equities	44,910	1,467,658.80	MICROSEMI CORP COM
Equities	7,794	254,707.92	MICROSEMI CORP COM
Equities	46,298	2,369,068.66	MICROSOFT CORP COM
Equities	182,857	9,356,792.69	MICROSOFT CORP COM
Equities	75,700	3,873,569.00	MICROSOFT CORP COM
Equities	383,020	19,599,133.40	MICROSOFT CORP COM
Equities	577,896	29,570,938.32	MICROSOFT CORP COM
Equities	207,299	10,607,489.83	MICROSOFT CORP COM
Equities	192,000	9,824,640.00	MICROSOFT CORP COM
Equities	490	85,759.80	MICROSTRATEGY INC CL A NEW
Equities	625	109,387.50	MICROSTRATEGY INC CL A NEW
Equities	513	861.84	MICROVISION INC
Equities	3,876	412,406.40	MID-AMER APT CMNTYS INC COM
Equities	5,513	586,583.20	MID-AMER APT CMNTYS INC COM
Equities	46,300	5,336,075.00	MIDDLEBY CORP COM
Equities	2,848	328,232.00	MIDDLEBY CORP COM
Equities	14,366	1,655,681.50	MIDDLEBY CORP COM
Equities	4,280	493,270.00	MIDDLEBY CORP COM
Equities	2,000	86,760.00	MIDDLESEX WTR CO COM
Equities	594	5,963.76	MIDSOUTH BANCORP INC COM
Equities	2,900	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	75	2,142.00	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	2,378	34,504.78	MILACRON HLDGS CORP COM
Equities	4,000	119,560.00	MILLER HERMAN INC COM
Equities	3,836	114,658.04	MILLER HERMAN INC COM
Equities	1,940	39,944.60	MILLER INDS INC TENN COM NEW
Equities	45,317	2,754,523.94	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	4,400	35,112.00	MIMEDX GROUP INC COM
Equities	9,259	73,886.82	MIMEDX GROUP INC COM
Equities	62,000	413,977.97	MINEBEA CO NPV
Equities	2,000	113,600.00	MINERALS TECHNOLOGIES INC COM
Equities	2,476	140,636.80	MINERALS TECHNOLOGIES INC COM
Equities	1,128	6,158.88	MIRATI THERAPEUTICS INC COM
Equities	364,226	547,829.39	MIRVAC GROUP STAPLED SECURITIES
Equities	2,232,419	3,357,763.45	MIRVAC GROUP STAPLED SECURITIES
Equities	118,300	795,662.35	MISAWA HOMES CO SHS
Equities	228	1,149.12	MISONIX INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,813	43,276.31	MISTRAS GROUP INC COM
Equities	77,800	1,390,071.16	MISUMI GROUP INC NPV
Equities	3,509	13,158.75	MITCHAM INDS INC COM
Equities	1,754	11,032.66	MITEL NETWORKS CORP COM STK
Equities	29,600	515,886.54	MITSUBISHI CORP NPV
Equities	42,000	494,551.13	MITSUBISHI ELEC CP NPV
Equities	609,000	7,170,991.32	MITSUBISHI ELEC CP NPV
Equities	40,000	471,001.07	MITSUBISHI ELEC CP NPV
Equities	353,000	4,156,584.46	MITSUBISHI ELEC CP NPV
Equities	383,633	7,004,041.42	MITSUBISHI ESTATE CO LTD
Equities	39,000	712,028.46	MITSUBISHI ESTATE CO LTD
Equities	158,000	817,799.01	MITSUBISHI GAS CHM NPV
Equities	160,000	635,383.57	MITSUBISHI HVY IND NPV
Equities	51,000	202,528.51	MITSUBISHI HVY IND NPV
Equities	281,000	1,115,892.39	MITSUBISHI HVY IND NPV
Equities	93,000	220,284.63	MITSUBISHI MATERLS NPV
Equities	516,000	1,222,224.39	MITSUBISHI MATERLS NPV
Equities	14,300	256,895.41	MITSUBISHI TANABE PHARMA CORP
Equities	56,100	1,007,820.45	MITSUBISHI TANABE PHARMA CORP
Equities	328,700	1,460,710.89	MITSUBISHI UFJ FIN NPV
Equities	647,400	2,876,982.75	MITSUBISHI UFJ FIN NPV
Equities	368,900	1,639,355.79	MITSUBISHI UFJ FIN NPV
Equities	61,653	273,979.95	MITSUBISHI UFJ FIN NPV
Equities	124,200	450,359.68	mitsui chemicals npv
Equities	229,000	830,373.33	mitsui chemicals npv
Equities	45,000	1,022,687.40	mitsui fudosan co ltd npv
Equities	256,497	5,829,249.99	mitsui fudosan co ltd npv
Equities	123,964	179,197.40	MIZUHO FINANCIAL GROUP NPV
Equities	1,900	81,814.00	MKS INSTRS INC COM
Equities	41,580	1,790,434.80	MKS INSTRS INC COM
Equities	4,188	180,335.28	MKS INSTRS INC COM
Equities	9,177	273,291.06	MLP LAZARD LTD CL A
Equities	920	13.61	MMRGLOBAL INC COM NEW COM NEW
Equities	1,800	62,352.00	MOBILE MINI INC COM
Equities	3,111	107,765.04	MOBILE MINI INC COM
Equities	60,460	2,789,624.40	MOBILEYE NV EUR0.01
Equities	1,100	15,576.00	MOCON INC COM
Equities	10,990	288,736.06	MODERN TIMES GROUP SER'B'NPV
Equities	2,500	22,000.00	MODINE MFG CO COM STK
Equities	3,426	30,148.80	MODINE MFG CO COM STK
Equities	2,650	3,259.50	MODUSLINK GLOBAL SOLUTIONS INC COM NEW COM NEW
Equities	6,252	7,689.96	MODUSLINK GLOBAL SOLUTIONS INC COM NEW COM NEW
Equities	1,838	41,355.00	MOELIS & CO CL A CL A
Equities	10,133	1,922,838.08	MOHAWK INDS INC COM
Equities	2,790	529,430.40	MOHAWK INDS INC COM
Equities	4,511	856,007.36	MOHAWK INDS INC COM
Equities	12,900	746,582.69	MOL HUNGARIAN OIL HUF1000
Equities	2,000	99,800.00	MOLINA HEALTHCARE INC COM
Equities	2,966	148,003.40	MOLINA HEALTHCARE INC COM
Equities	10,740	1,086,136.20	MOLSON COORS BREWING CO CL B CL B
Equities	6,780	685,661.40	MOLSON COORS BREWING CO CL B CL B
Equities	13,483	1,363,535.79	MOLSON COORS BREWING CO CL B CL B
Equities	8,200	829,266.00	MOLSON COORS BREWING CO CL B CL B
Equities	2,600	28,080.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	6,426	69,400.80	MOMENTA PHARMACEUTICALS INC COM STK
Equities	2,200	48,334.00	MONARCH CASINO & RESORT INC COM
Equities	287	6,305.39	MONARCH CASINO & RESORT INC COM
Equities	23,610	370,885.55	MONCLER SPA NPV
Equities	297,324	4,670,613.16	MONCLER SPA NPV
Equities	59,821	2,722,453.71	MONDELEZ INTL INC COM
Equities	74,000	3,367,740.00	MONDELEZ INTL INC COM
Equities	113,639	5,171,710.89	MONDELEZ INTL INC COM
Equities	40,855	1,859,311.05	MONDELEZ INTL INC COM
Equities	29,132	543,263.99	MONDI PLC GBP
Equities	105,800	1,972,996.37	MONDI PLC GBP
Equities	7,600	141,727.53	MONDI PLC GBP
Equities	79,670	1,485,714.76	MONDI PLC GBP
Equities	27,452	511,934.75	MONDI PLC GBP
Equities	2,875	19,693.75	MONEYGRAM INTL INC COM NEW COM NEW
Equities	1,558	10,672.30	MONEYGRAM INTL INC COM NEW COM NEW
Equities	3,393	44,991.18	MONMOUTH REAL ESTATE CORP MD
Equities	7,300	74,533.00	MONOGRAM RESIDENTIAL TR INC COM
Equities	13,762	140,510.02	MONOGRAM RESIDENTIAL TR INC COM
Equities	1,900	129,808.00	MONOLITHIC PWR SYS INC COM
Equities	20,885	1,426,863.20	MONOLITHIC PWR SYS INC COM
Equities	24,120	1,647,878.40	MONOLITHIC PWR SYS INC COM
Equities	2,814	192,252.48	MONOLITHIC PWR SYS INC COM
Equities	8,474	277,125.16	MONOTARO CO.LTD NPV
Equities	3,807	93,766.41	MONOTYPE IMAGING HLDGS INC COM STK
Equities	2,050	130,298.00	MONRO MUFFLER BRAKE INC COM
Equities	20,680	1,314,420.80	MONRO MUFFLER BRAKE INC COM
Equities	2,465	156,675.40	MONRO MUFFLER BRAKE INC COM
Equities	3,885	401,747.85	MONSANTO CO NEW COM
Equities	49,616	5,130,790.56	MONSANTO CO NEW COM
Equities	20,200	2,088,882.00	MONSANTO CO NEW COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	32,403	3,350,794.23	MONSANTO CO NEW COM
Equities	7,959	823,040.19	MONSANTO CO NEW COM
Equities	11,040	1,774,238.40	MONSTER BEVERAGE CORP NEW COM
Equities	6,400	1,028,544.00	MONSTER BEVERAGE CORP NEW COM
Equities	13,664	2,195,941.44	MONSTER BEVERAGE CORP NEW COM
Equities	10,371	1,666,723.41	MONSTER BEVERAGE CORP NEW COM
Equities	6,600	15,774.00	MONSTER WORLDWIDE INC COM
Equities	9,642	23,044.38	MONSTER WORLDWIDE INC COM
Equities	8,630	808,717.30	MOODYS CORP COM
Equities	12,441	1,165,846.11	MOODYS CORP COM
Equities	1,900	102,448.00	MOOG INC CL A
Equities	2,728	147,093.76	MOOG INC CL A
Equities	233,622	6,069,499.56	MORGAN STANLEY COM STK USD0.01
Equities	77,040	2,001,499.20	MORGAN STANLEY COM STK USD0.01
Equities	109,597	2,847,330.06	MORGAN STANLEY COM STK USD0.01
Equities	56,484	1,467,454.32	MORGAN STANLEY COM STK USD0.01
Equities	1,500	3,210.00	MORGANS HOTEL GROUP CO COM STK
Equities	1,168	2,499.52	MORGANS HOTEL GROUP CO COM STK
Equities	1,155	1,814,855.25	MORI HILLS REIT IN REIT
Equities	1,200	98,136.00	MORNINGSTAR INC COM STK
Equities	1,658	135,591.24	MORNINGSTAR INC COM STK
Equities	12,420	325,155.60	MOSAIC CO/THE
Equities	14,300	374,374.00	MOSAIC CO/THE
Equities	25,340	663,401.20	MOSAIC CO/THE
Equities	6,000	2,430.00	MOSYS INC COM STK
Equities	1,162	31,583.16	MOTORCAR PTS & ACCESSORIES INC COM
Equities	6,614	436,325.58	MOTOROLA SOLUTIONS INC
Equities	11,498	758,523.06	MOTOROLA SOLUTIONS INC
Equities	6,551	432,169.47	MOTOROLA SOLUTIONS INC
Equities	1,000	21,680.00	MOVADO GROUP INC COM
Equities	924	20,032.32	MOVADO GROUP INC COM
Equities	146,154	2,058,331.34	MR PRICE GROUP COM STK
Equities	8,681	123,357.01	MRC GLOBAL INC COM
Equities	124,400	3,178,814.70	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	1,900	99,807.00	MSA SAFETY INC COM
Equities	2,542	133,531.26	MSA SAFETY INC COM
Equities	1,590	112,190.40	MSC INDL DIRECT INC CL A COM
Equities	3,433	242,232.48	MSC INDL DIRECT INC CL A COM
Equities	5,698	439,429.76	MSCI INC COMMON
Equities	4,262	328,685.44	MSCI INC COMMON
Equities	6,577	507,218.24	MSCI INC COMMON
Equities	3,750	57,525.00	MSG NETWORK INC CL A CL A
Equities	4,648	71,300.32	MSG NETWORK INC CL A CL A
Equities	1,800	78,912.00	MTS SYS CORP COM
Equities	1,261	55,282.24	MTS SYS CORP COM
Equities	4,600	146,648.00	MUELLER INDS INC COM
Equities	4,642	147,986.96	MUELLER INDS INC COM
Equities	14,006	159,948.52	MUELLER WTR PRODS INC COM SER A STK
Equities	612	38,800.80	MULTI-COLOR CORP COM
Equities	3,500	388,244.47	MURATA MANUFACTURING CO. NPV
Equities	5,600	621,191.15	MURATA MANUFACTURING CO. NPV
Equities	1,800	199,668.58	MURATA MANUFACTURING CO. NPV
Equities	14,500	1,608,441.37	MURATA MANUFACTURING CO. NPV
Equities	9,070	287,972.50	MURPHY OIL CORP COM
Equities	11,417	362,489.75	MURPHY OIL CORP COM
Equities	15,318	486,346.50	MURPHY OIL CORP COM
Equities	1,617	119,916.72	MURPHY USA INC COM
Equities	2,948	218,623.68	MURPHY USA INC COM
Equities	372	10,174.20	MUTUALFIRST FINL INC COM
Equities	2,400	34,560.00	MYERS INDS INC COM
Equities	1,223	17,611.20	MYERS INDS INC COM
Equities	18,608	804,609.92	MYLAN NV
Equities	31,853	1,377,323.72	MYLAN NV
Equities	87,754	3,794,482.96	MYLAN NV
Equities	2,162	52,060.96	MYR GROUP INC DEL COM STK
Equities	1,890	111.51	MYREXIS INC COM
Equities	1,960	59,976.00	MYRIAD GENETICS INC COM
Equities	4,741	145,074.60	MYRIAD GENETICS INC COM
Equities	200	356,068.00	N V R INC COM
Equities	256	455,767.04	N V R INC COM
Equities	1,300	14,014.00	N W PIPE CO COM
Equities	147	1,653.75	N.E BANCORP COM NEW
Equities	21,667	217,753.35	NABORS INDUSTRIES COM USD0.10
Equities	22,800	229,140.00	NABORS INDUSTRIES COM USD0.10
Equities	19,304	194,005.20	NABORS INDUSTRIES COM USD0.10
Equities	500	28,000.00	NACCO IND INC CL A COM
Equities	756	42,336.00	NACCO IND INC CL A COM
Equities	280,000	529,464.65	NAN YA PLASTIC TWD10
Equities	900	18,711.00	NANOMETRICS INC COM DELAWARE
Equities	2,500	51,975.00	NANOMETRICS INC COM DELAWARE
Equities	3,780	24,040.80	NAPCO SECURITY TECHNOLOGIES INC
Equities	4,960	320,763.20	NASDAQ INC
Equities	8,217	531,393.39	NASDAQ INC
Equities	5,114	782,199.31	NASPERS 'N' ZAR0.02
Equities	2,280	143,206.80	NATIONAL BEVERAGE CORP COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,221	76,691.01	NATIONAL BEVERAGE CORP COM
Equities	1,769	36,016.84	NATIONAL BK HLDGS CORP CL A COM STK
Equities	1,900	29,412.00	NATIONAL CINEMEDIA INC COM
Equities	5,700	88,236.00	NATIONAL CINEMEDIA INC COM
Equities	1,500	32,130.00	NATIONAL GEN HLDGS CORP COM
Equities	4,632	99,217.44	NATIONAL GEN HLDGS CORP COM
Equities	221,193	3,240,771.01	NATIONAL GRID ORD GBP0.113953
Equities	58,900	862,963.17	NATIONAL GRID ORD GBP0.113953
Equities	1,300	97,617.00	NATIONAL HEALTH INVS INC COM
Equities	24,945	1,873,120.05	NATIONAL HEALTH INVS INC COM
Equities	2,259	169,628.31	NATIONAL HEALTH INVS INC COM
Equities	4,650	127,410.00	NATIONAL INSTRS CORP COM
Equities	7,689	210,678.60	NATIONAL INSTRS CORP COM
Equities	17,462	587,596.30	NATIONAL OILWELL VARCO COM STK
Equities	27,071	910,939.15	NATIONAL OILWELL VARCO COM STK
Equities	900	84,915.00	NATIONAL PRESTO INDS INC COM
Equities	500	47,175.00	NATIONAL PRESTO INDS INC COM
Equities	5,700	294,804.00	NATIONAL RETAIL PPTYS INC COM STK
Equities	10,349	535,250.28	NATIONAL RETAIL PPTYS INC COM STK
Equities	2,671	55,610.22	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT
Equities	300	58,581.00	NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK
Equities	152	29,681.04	NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK
Equities	2,065	23,251.90	NATIONSTAR MTG HLDGS INC COM STK
Equities	45,988	870,790.94	NATL AUSTRALIA BK NPV
Equities	56,945	1,937,629.59	NATL BK OF CANADA COM NPV
Equities	4,190	238,327.20	NATL FUEL GAS CO COM
Equities	6,300	358,344.00	NATL FUEL GAS CO COM
Equities	600	38,844.00	NATL HEALTHCARE CORP COM
Equities	898	58,136.52	NATL HEALTHCARE CORP COM
Equities	1,300	39,325.00	NATL INTST CORP COM STK
Equities	560	16,940.00	NATL INTST CORP COM STK
Equities	1,200	13,248.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	738	16,900.20	NATURAL GAS SVCS GROUP INC COM
Equities	1,232	16,077.60	NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001
Equities	1,800	68,040.00	NATUS MED INC DEL COM
Equities	2,823	106,709.40	NATUS MED INC DEL COM
Equities	1,157	20,640.88	NAUTILUS INC COM
Equities	5,810	3,581,282.29	NAVER CORPORATION KRW500
Equities	6,820	3,618.01	NAVIDEA BIOPHARMACEUTICALS INC COM
Equities	16,400	195,980.00	NAVIENT CORP COM
Equities	25,956	310,174.20	NAVIENT CORP COM
Equities	2,700	43,605.00	NAVIGANT CONSULTING INC COM
Equities	3,270	52,810.50	NAVIGANT CONSULTING INC COM
Equities	700	64,379.00	NAVIGATORS GROUP INC COM
Equities	831	76,427.07	NAVIGATORS GROUP INC COM
Equities	4,290	50,150.10	NAVISTAR INTL CORP NEW COM
Equities	6,284	73,459.96	NAVISTAR INTL CORP NEW COM
Equities	1,700	48,671.00	NBT BANCORP INC COM
Equities	3,725	106,646.75	NBT BANCORP INC COM
Equities	200	3,198.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	1,617	25,855.83	NCI BUILDING SYSTEMS INC COM NEW
Equities	2,000	28,100.00	NCI INC CL A CL A
Equities	7,500	208,275.00	NCR CORP COM
Equities	34,010	944,457.70	NCR CORP COM
Equities	9,443	262,232.11	NCR CORP COM
Equities	31,700	559,284.53	NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION
Equities	15,460	196,773.23	NEDBANK GROUP LTD ZAR1
Equities	113,480	1,444,361.35	NEDBANK GROUP LTD ZAR1
Equities	800	57,896.00	NEENAH PAPER INC COM
Equities	1,172	84,817.64	NEENAH PAPER INC COM
Equities	5,800	82,534.00	NEKTAR THERAPEUTICS COM
Equities	10,526	149,784.98	NEKTAR THERAPEUTICS COM
Equities	1,700	59,075.00	NELNET INC CL A CL A
Equities	1,907	66,268.25	NELNET INC CL A CL A
Equities	800	45,000.00	NEOGEN CORP COM
Equities	2,709	152,381.25	NEOGEN CORP COM
Equities	190,600	1,532,424.00	NEOGENOMICS INC COM NEW COM NEW
Equities	1,148	9,229.92	NEOGENOMICS INC COM NEW COM NEW
Equities	3,300	-	NEON COMMUNICATIONS INC COM
Equities	3,350	31,925.50	NEOPHOTONICS CORP
Equities	12,130	432,978.22	NESTE OYJ NPV
Equities	104,330	3,724,041.01	NESTE OYJ NPV
Equities	76,782	5,922,980.19	NESTLE SA CHF0.10(REGD)
Equities	108,078	8,337,160.44	NESTLE SA CHF0.10(REGD)
Equities	8,430	650,292.03	NESTLE SA CHF0.10(REGD)
Equities	4,857	374,670.04	NESTLE SA CHF0.10(REGD)
Equities	41,220	3,179,719.77	NESTLE SA CHF0.10(REGD)
Equities	34,300	2,645,909.46	NESTLE SA CHF0.10(REGD)
Equities	12,840	315,735.60	NETAPP INC COM STK
Equities	21,117	519,267.03	NETAPP INC COM STK
Equities	39,789	3,639,897.72	NETFLIX INC COM STK
Equities	19,100	1,747,268.00	NETFLIX INC COM STK
Equities	31,605	2,891,225.40	NETFLIX INC COM STK
Equities	1,600	76,064.00	NETGEAR INC COM
Equities	2,573	122,320.42	NETGEAR INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,682	1,967.94	NETLIST INC COM STK
Equities	3,900	86,775.00	NETSCOUT SYS INC COM
Equities	7,305	162,536.25	NETSCOUT SYS INC COM
Equities	42	245.28	NETSOL TECHNOLOGIES INC COM
Equities	47,363	3,448,026.40	NETSUITE INC COM STK
Equities	2,400	174,720.00	NETSUITE INC COM STK
Equities	2,780	202,384.00	NETSUITE INC COM STK
Equities	18,391	5,351.78	NEURALSTEM INC COM STK
Equities	4,100	186,345.00	NEUROCRINE BIOSCIENCES INC COM
Equities	6,000	272,700.00	NEUROCRINE BIOSCIENCES INC COM
Equities	4	6.64	NEUROMETRIX INC COM PAR5.0001 NEW COM PAR5.0001 NEW
Equities	2,800	65,828.00	NEUSTAR INC CL A
Equities	3,811	89,596.61	NEUSTAR INC CL A
Equities	700	51,632.00	NEVRO CORP COM
Equities	13,200	973,632.00	NEVRO CORP COM
Equities	1,351	99,649.76	NEVRO CORP COM
Equities	541	9,775.87	NEW MEDIA INVT GROUP INC COM
Equities	3,445	62,251.15	NEW MEDIA INVT GROUP INC COM
Equities	72,560	936,024.00	NEW MTN FIN CORP COM
Equities	1,643	48,271.34	NEW RELIC INC COM
Equities	3,750	51,900.00	NEW RESIDENTIAL INVT CORP COM NEW COM NEW
Equities	18,028	249,507.52	NEW RESIDENTIAL INVT CORP COM NEW COM NEW
Equities	1,850	19,758.00	NEW SR INVT GROUP INC COM
Equities	58,462	624,374.16	NEW SR INVT GROUP INC COM
Equities	5,201	55,546.68	NEW SR INVT GROUP INC COM
Equities	25,500	382,245.00	NEW YORK CMNTY BANCORP INC COM
Equities	39,729	595,537.71	NEW YORK CMNTY BANCORP INC COM
Equities	12,359	75,389.90	NEW YORK MTG TR INC COM PAR 5.02 COM PAR5.02
Equities	9,600	88,800.00	NEW YORK REIT INC COM
Equities	13,624	126,022.00	NEW YORK REIT INC COM
Equities	8,200	99,220.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	9,849	119,172.90	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	1,850	8,491.50	NEWCASTLE INVT CORP NEW COM PAR \$0.01 COM PAR \$0.01
Equities	5,401	24,790.59	NEWCASTLE INVT CORP NEW COM PAR \$0.01 COM PAR \$0.01
Equities	47,709	817,054.76	NEWCREST MINING LTD NPV
Equities	19,928	967,902.96	NEWELL BRANDS INC COM
Equities	34,147	1,658,519.79	NEWELL BRANDS INC COM
Equities	76,390	3,374,910.20	NEWFIELD EXPLORATION
Equities	7,600	335,768.00	NEWFIELD EXPLORATION
Equities	99,699	4,404,701.82	NEWFIELD EXPLORATION
Equities	45,295	2,001,133.10	NEWFIELD EXPLORATION
Equities	13,792	609,330.56	NEWFIELD EXPLORATION
Equities	500	5,630.00	NEWLINK GENETICS CORP COM STK
Equities	1,248	14,052.48	NEWLINK GENETICS CORP COM STK
Equities	700	290,066.00	NEWMARKET CORP COM
Equities	710	294,209.80	NEWMARKET CORP COM
Equities	23,670	925,970.40	NEWMONT MINING CORP NEW COM
Equities	38,895	1,521,572.40	NEWMONT MINING CORP NEW COM
Equities	38,096	1,490,315.52	NEWMONT MINING CORP NEW COM
Equities	4,900	28,371.00	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3,756	21,747.24	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	17,950	203,732.50	NEWS CORP NEW CL A CL A
Equities	28,867	327,640.45	NEWS CORP NEW CL A CL A
Equities	8,292	96,767.64	NEWS CORP NEW CL B CL B
Equities	3,000	25,260.00	NEWSTAR FINL INC COMSTK
Equities	16,200	679,311.50	NEXANS EUR1
Equities	15,300	224,749.98	NEXON CO LTD NPV
Equities	69,300	1,017,985.18	NEXON CO LTD NPV
Equities	461	8,390.20	NEXPOINT RESIDENTIAL TR INC COM
Equities	700	33,306.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	37,850	1,800,903.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	2,532	120,472.56	NEXSTAR BROADCASTING GROUP INC CL A
Equities	1,988	131,017.62	NEXT ORD GBP0.10
Equities	26,907	3,508,672.80	NEXTERA ENERGY INC COM
Equities	22,105	2,882,492.00	NEXTERA ENERGY INC COM
Equities	33,922	4,423,428.80	NEXTERA ENERGY INC COM
Equities	43,000	857,988.11	NGK INSULATORS LTD NPV
Equities	5,800	127,252.00	NIC INC COM
Equities	5,609	123,061.46	NIC INC COM
Equities	5,500	413,987.72	NIDEC CORPORATION NPV
Equities	11,700	880,664.78	NIDEC CORPORATION NPV
Equities	29,554	1,535,921.38	NIELSEN HOLDINGS PLC COMSTK
Equities	26,178	1,360,470.66	NIELSEN HOLDINGS PLC COMSTK
Equities	21,356	1,109,871.32	NIELSEN HOLDINGS PLC COMSTK
Equities	7,879	25,055.22	NII HLDGS INC COM PAR \$0.001 COM PAR \$0.001
Equities	60,790	3,355,608.00	NIKE INC CL B
Equities	97,947	5,406,674.40	NIKE INC CL B
Equities	38,424	2,121,004.80	NIKE INC CL B
Equities	2,898	23,068.08	NIMBLE STORAGE INC COM
Equities	1,107,000	840,457.85	NINE DRAGONS PAPER HKD0.1
Equities	1,500	213,251.78	NINTENDO CO LTD NPV
Equities	9,100	1,293,727.46	NINTENDO CO LTD NPV
Equities	92	567,657.67	NIPPON BUILDING FD REIT
Equities	1,370	3,351,886.15	NIPPON PROLOGIS RE REIT
Equities	71,200	3,331,318.84	NIPPON TELEGRAPH & TELEPHONE CORP NPV

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	144,292	6,751,160.93	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	3,688	172,554.83	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	27,480	1,285,739.35	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	18,200	851,544.98	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	468,400	817,268.74	NIPPON YUSEN KABUSHIKI KAISHA NPV
Equities	33,178	57,889.29	NIPPON YUSEN KABUSHIKI KAISHA NPV
Equities	13,900	368,628.00	NISOURCE INC COM
Equities	22,464	595,745.28	NISOURCE INC COM
Equities	65,770	1,744,220.40	NISOURCE INC COM
Equities	9,300	1,118,647.04	NITORI HOLDINGS NPV
Equities	10,900	683,813.24	NITTO DENKO CORP NPV
Equities	4,300	165,765.00	NJ RES CORP COM
Equities	59,442	2,291,489.10	NJ RES CORP COM
Equities	6,744	259,981.20	NJ RES CORP COM
Equities	2,600	6,682.00	NL INDS INC COM NEW
Equities	1,355	3,482.35	NL INDS INC COM NEW
Equities	5,938	32,540.24	NMI HLDGS INC CL A CL A
Equities	13,760	379,033.04	NN GROUP N.V. EURO.12
Equities	12,102	333,361.76	NN GROUP N.V. EURO.12
Equities	2,976	41,634.24	NN INC COM
Equities	19,295	158,990.80	NOBLE CORP PLC COMMON STOCK
Equities	15,922	571,122.14	NOBLE ENERGY INC COM
Equities	31,397	1,126,210.39	NOBLE ENERGY INC COM
Equities	8,297	139,348.19	NOK CORP NPV
Equities	164,311	1,311,201.78	NOMAD FOODS LIMITED COMMON STOCK
Equities	17,920	653,287.84	NOMURA RESEARCH INSTITUTE NPV
Equities	1,358	13,281.24	NOODLES & CO CL A CL A
Equities	283,290	2,370,585.65	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)
Equities	3,200	267,552.00	NORDSON CORP COM
Equities	3,913	327,165.93	NORDSON CORP COM
Equities	5,480	208,514.00	NORDSTROM INC COM
Equities	9,237	351,467.85	NORDSTROM INC COM
Equities	13,710	1,167,132.30	NORFOLK SOUTHN CORP COM
Equities	21,634	1,841,702.42	NORFOLK SOUTHN CORP COM
Equities	5,600	476,728.00	NORFOLK SOUTHN CORP COM
Equities	1,035	61,385.85	NORTEK INC COM NEW COM NEW
Equities	4,300	19,866.00	NORTHERN OIL & GAS INC NEV COM STK
Equities	3,991	18,438.42	NORTHERN OIL & GAS INC NEV COM STK
Equities	6,173	409,022.98	NORTHERN TR CORP COM
Equities	86,146	5,708,033.96	NORTHERN TR CORP COM
Equities	13,227	876,421.02	NORTHERN TR CORP COM
Equities	15,581	1,032,397.06	NORTHERN TR CORP COM
Equities	12,697	841,303.22	NORTHERN TR CORP COM
Equities	2,734	40,545.22	NORTHFIELD BANCORP INC DEL COM USD0.01
Equities	28	736.12	NORTHTRIM BANCORP INC COM
Equities	3,731	829,326.68	NORTHROP GRUMMAN CORP COM
Equities	8,818	1,960,065.04	NORTHROP GRUMMAN CORP COM
Equities	13,375	2,972,995.00	NORTHROP GRUMMAN CORP COM
Equities	5,900	1,311,452.00	NORTHROP GRUMMAN CORP COM
Equities	9,014	92,032.94	NORTHSTAR ASSET MGMT GROUP INC COM USD0.01
Equities	12,828	130,973.88	NORTHSTAR ASSET MGMT GROUP INC COM USD0.01
Equities	252	2,331.00	NORTHSTAR RLTY EUROPE CORP COM
Equities	4,005	37,046.25	NORTHSTAR RLTY EUROPE CORP COM
Equities	6,957	79,518.51	NORTHSTAR RLTY FIN CORP COM PARS COM PARS
Equities	15,190	173,621.70	NORTHSTAR RLTY FIN CORP COM PARS COM PARS
Equities	2,700	40,041.00	NORTHWEST BANCSHARES INC MD COM
Equities	8,688	128,843.04	NORTHWEST BANCSHARES INC MD COM
Equities	6,510	3,784.26	NORTHWEST BIOTHERAPEUTICS INC COM
Equities	1,600	103,712.00	NORTHWEST NAT GAS CO COM
Equities	2,123	137,612.86	NORTHWEST NAT GAS CO COM
Equities	1,700	107,219.00	NORTHWESTERN CORP COM NEW COM NEW
Equities	3,512	221,501.84	NORTHWESTERN CORP COM NEW COM NEW
Equities	1,400	55,776.00	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	11,189	445,769.76	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	5,900	235,056.00	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001
Equities	346	9,688.00	NORWOOD FINL CORP COM
Equities	2,500	37,875.00	NOVANTA INC NOVANTA INC
Equities	95,664	7,870,529.25	NOVARTIS AG CHF0.50 (REGD)
Equities	29,749	2,447,528.59	NOVARTIS AG CHF0.50 (REGD)
Equities	1,900	2,888.00	NOVATEL WIRELESS INC COM NEW
Equities	3,699	5,622.48	NOVATEL WIRELESS INC COM NEW
Equities	11,700	85,059.00	NOVAVAX INC COM
Equities	19,452	141,416.04	NOVAVAX INC COM
Equities	68,090	3,640,997.04	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	19,572	1,046,579.44	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	3,565	190,632.32	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	51,250	2,740,506.66	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	41,100	2,197,752.66	NOVO-NORDISK AS DKK0.2 SER'B'
Equities	6,470	308,776.13	NOVOZYMES A/S SER'B'DKK2 (POST CONSOLIDAT
Equities	5,265	95,507.10	NOW INC COM
Equities	8,791	159,468.74	NOW INC COM
Equities	18,638	279,383.62	NRG ENERGY INC COM NEW
Equities	22,593	338,669.07	NRG ENERGY INC COM NEW
Equities	20,283	304,042.17	NRG ENERGY INC COM NEW
Equities	35,100	526,149.00	NRG ENERGY INC COM NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,983	45,401.26	NRG YIELD INC CL A NEW CL A NEW
Equities	3,395	52,928.05	NRG YIELD INC COM USD0.01 'C'
Equities	256,042	1,026,295.12	NSI NV
Equities	16	137.60	NTN BUZZTIME INC COM PAR \$0.005 COM PAR \$0.005
Equities	90,300	2,435,080.90	NTT DOCOMO NPV
Equities	17,200	463,824.93	NTT DOCOMO NPV
Equities	52,000	1,402,261.43	NTT DOCOMO NPV
Equities	1,800	83,142.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	3,979	183,790.01	NU SKIN ENTERPRISES INC CL A CL A
Equities	15,700	245,391.00	NUANCE COMMUNICATIONS INC COM
Equities	16,597	259,411.11	NUANCE COMMUNICATIONS INC COM
Equities	10,070	497,558.70	NUCOR CORP COM
Equities	24,912	1,230,901.92	NUCOR CORP COM
Equities	10,700	528,687.00	NUCOR CORP COM
Equities	7	52.43	NUMEREX CORP N Y COM
Equities	800	18,520.00	NUTRACEUTICAL INTL CORP COM
Equities	1,700	43,112.00	NUTRI SYS INC NEW COM
Equities	1,467	37,203.12	NUTRI SYS INC NEW COM
Equities	2,200	131,384.00	NUVASIVE INC COM
Equities	25,370	1,515,096.40	NUVASIVE INC COM
Equities	3,522	210,333.84	NUVASIVE INC COM
Equities	733	5,424.20	NUVECTRA CORP COM
Equities	655	4,847.00	NUVECTRA CORP COM
Equities	29,305	833,434.20	NV5 GLOBAL INC COMMON STOCK
Equities	100	5,865.00	NVE CORP COM NEW COM NEW
Equities	735	43,107.75	NVE CORP COM NEW COM NEW
Equities	19,500	916,695.00	NVIDIA CORP COM
Equities	37,860	1,779,798.60	NVIDIA CORP COM
Equities	113,785	5,349,032.85	NVIDIA CORP COM
Equities	6,436	504,196.24	NXP SEMICONDUCTORS N V COM STK
Equities	96,600	7,567,644.00	NXP SEMICONDUCTORS N V COM STK
Equities	14,200	1,112,428.00	NXP SEMICONDUCTORS N V COM STK
Equities	2,400	52,032.00	NXSTAGE MED INC COM STK
Equities	4,876	105,711.68	NXSTAGE MED INC COM STK
Equities	4,528	1,227,540.80	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	7,050	1,911,255.00	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	2,100	19,614.00	OASIS PETE INC NEW COM STK
Equities	83,395	778,909.30	OASIS PETE INC NEW COM STK
Equities	14,924	139,390.16	OASIS PETE INC NEW COM STK
Equities	77,205	816,526.22	OBAYASHI CORP NPV
Equities	24,200	1,323,345.36	OBIC CO LTD NPV
Equities	37,430	2,828,210.80	OCCIDENTAL PETROLEUM CORP
Equities	56,600	4,276,696.00	OCCIDENTAL PETROLEUM CORP
Equities	25,829	1,951,639.24	OCCIDENTAL PETROLEUM CORP
Equities	3,674	109,705.64	OCEANEERING INTL INC COM
Equities	6,698	200,002.28	OCEANEERING INTL INC COM
Equities	2,800	50,876.00	OCEANFIRST FINL CORP COM
Equities	368	6,686.56	OCEANFIRST FINL CORP COM
Equities	2,800	13,664.00	OCLARO INC COM NEW
Equities	153,785	750,470.80	OCLARO INC COM NEW
Equities	3,810	18,592.80	OCLARO INC COM NEW
Equities	24	96.24	OCULUS INNOVATIVE SCIENCES INC COM PAR \$0.0001 COM PAR \$0.0001
Equities	4,800	8,208.00	OCWEN FINL CORP COM NEW COM NEW
Equities	10,491	17,939.61	OCWEN FINL CORP COM NEW COM NEW
Equities	460	929.20	ODYSSEY MARINE EXPL INC COM NEW COM NEW
Equities	30,074	99,544.94	OFFICE DEPOT INC COM
Equities	34,487	114,151.97	OFFICE DEPOT INC COM
Equities	2,100	17,430.00	OFG BANCORP COM
Equities	5,538	45,965.40	OFG BANCORP COM
Equities	12,600	412,650.00	OGE ENERGY CORP COM
Equities	13,941	456,567.75	OGE ENERGY CORP COM
Equities	875	19,127.50	OHIO VY BANC CORP COM
Equities	252,081	1,251,955.71	OIL SEARCH LTD NPV
Equities	2,390	78,583.20	OIL STS INTL INC COM ISIN US6780261052
Equities	80,334	2,641,381.92	OIL STS INTL INC COM ISIN US6780261052
Equities	35,500	1,167,240.00	OIL STS INTL INC COM ISIN US6780261052
Equities	4,138	136,057.44	OIL STS INTL INC COM ISIN US6780261052
Equities	3,200	21,856.00	OLD 2ND BANCORP INC DEL COM
Equities	3,700	223,147.00	OLD DOMINION FGHT LINE INC COM
Equities	17,180	1,036,125.80	OLD DOMINION FGHT LINE INC COM
Equities	5,224	315,059.44	OLD DOMINION FGHT LINE INC COM
Equities	4,200	52,626.00	OLD NATL BANCORP IND COM
Equities	11,310	141,714.30	OLD NATL BANCORP IND COM
Equities	13,900	268,131.00	OLD REP INTL CORP COM
Equities	17,163	331,074.27	OLD REP INTL CORP COM
Equities	4,100	101,844.00	OLIN CORP COM
Equities	65,780	1,633,975.20	OLIN CORP COM
Equities	13,100	325,404.00	OLIN CORP COM
Equities	1,852	46,096.28	OLLIES BARGAIN OUTLET HLDGS INC COM
Equities	1,500	40,965.00	OLYMPIC STL INC COM
Equities	30,800	1,139,350.81	OLYMPUS CORP NPV
Equities	59,100	2,186,221.85	OLYMPUS CORP NPV
Equities	20,754	277,065.90	OM ASSET MGT PLC COM GBP0.001
Equities	1,000	38,040.00	OMEGA FLEX INC COM
Equities	600	22,824.00	OMEGA FLEX INC COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,600	258,020.00	OMEGA HEALTHCARE INVS INC REIT
Equities	12,463	423,118.85	OMEGA HEALTHCARE INVS INC REIT
Equities	1,400	27,986.00	OMEGA PROTEIN CORP COM
Equities	1,378	14,496.56	OMEROS CORP COM
Equities	2,400	82,152.00	OMNICELL INC COM
Equities	2,485	85,061.55	OMNICELL INC COM
Equities	12,400	1,010,476.00	OMNICOM GROUP INC COM
Equities	17,943	1,462,175.07	OMNICOM GROUP INC COM
Equities	2,607	18,900.75	OMNOVA SOLUTIONS INC COM
Equities	1,700	62,815.00	ON ASSIGNMENT INC COM
Equities	3,375	124,706.25	ON ASSIGNMENT INC COM
Equities	4,803	24,735.45	ON DECK CAP INC COM
Equities	29,030	256,044.60	ON SEMICONDUCTOR CORP COM
Equities	27,681	244,146.42	ON SEMICONDUCTOR CORP COM
Equities	35	124.60	ONCOCYTE CORP COM
Equities	115	409.40	ONCOCYTE CORP COM
Equities	1,600	1,600.00	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	74,263	914,177.53	ONCOMED PHARMACEUTICALS INC COM
Equities	2,846	35,034.26	ONCOMED PHARMACEUTICALS INC COM
Equities	2,650	176,463.50	ONE GAS INC COM
Equities	4,140	275,682.60	ONE GAS INC COM
Equities	1,400	33,390.00	ONE LIBERTY PPTY'S INC COM
Equities	5,100	70,380.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	3,112	42,945.60	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	2,200	50,204.00	ONEMAIN HLDGS INC COM
Equities	3,851	87,879.82	ONEMAIN HLDGS INC COM
Equities	9,900	469,755.00	ONEOK INC COM STK
Equities	15,652	742,687.40	ONEOK INC COM STK
Equities	15,636	223,125.72	ONO PHARMACEUTICAL CO LTD ADR
Equities	35,000	1,512,038.21	ONO PHARMACEUTICAL NPV
Equities	1,490	5,304.40	ONVIA INC COM NEW
Equities	1,100	56,133.00	OPHTHOTECH CORP COM
Equities	1,783	90,986.49	OPHTHOTECH CORP COM
Equities	16,750	156,445.00	OPKO HEALTH INC COM STK
Equities	25,652	239,589.68	OPKO HEALTH INC COM STK
Equities	1,014	2,251.08	OPTICAL CABLE CORP COM NEW STK
Equities	26,299	888,906.20	OPUS BK IRVINE CALIF FORMERLY OPUS BK REDONDO BEACH CALIF TO 04/11/2014 COM
Equities	1,294	43,737.20	OPUS BK IRVINE CALIF FORMERLY OPUS BK REDONDO BEACH CALIF TO 04/11/2014 COM
Equities	82,388	3,372,140.84	ORACLE CORP COM
Equities	168,400	6,892,612.00	ORACLE CORP COM
Equities	229,488	9,392,943.84	ORACLE CORP COM
Equities	18,500	757,205.00	ORACLE CORP COM
Equities	6,900	40,779.00	ORASURE TECHNOLOGIES INC COM
Equities	6,244	62,127.80	ORBCOMM INC COM STK
Equities	2,637	224,514.18	ORBITAL ATK INC COM
Equities	4,134	351,968.76	ORBITAL ATK INC COM
Equities	6,744	69,395.76	ORCHID IS CAP INC COM
Equities	1,390	49,442.30	ORCHIDS PAPER PRODS CO DEL COM
Equities	6,906	25,690.32	ORGANOVO HLDGS INC COM
Equities	15,300	987,885.76	ORIENTAL LAND CO LTD NPV
Equities	28,520	721,019.75	ORIFLAME HOLDING AG
Equities	5,500	29,205.00	ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK
Equities	3,300	52,767.00	ORITANI FINL CORP NEW COM STK
Equities	2,666	42,629.34	ORITANI FINL CORP NEW COM STK
Equities	208,200	2,654,504.34	ORIX CORP NPV
Equities	213,500	2,722,078.18	ORIX CORP NPV
Equities	35,400	451,342.24	ORIX CORP NPV
Equities	198,100	2,525,731.55	ORIX CORP NPV
Equities	1,296	2,239,797.25	ORIX JREIT INC REIT
Equities	2,900	290.00	ORLEANS HOMEBUILDERS INC COM
Equities	1,200	52,512.00	ORMAT TECHNOLOGIES INC COM
Equities	2,278	99,685.28	ORMAT TECHNOLOGIES INC COM
Equities	1,200	50,880.00	ORTHOFIX INTL N.V COM STK USD0.10
Equities	1,116	47,318.40	ORTHOFIX INTL N.V COM STK USD0.10
Equities	2,100	100,191.00	OSHKOSH CORPORATION
Equities	25,167	1,200,717.57	OSHKOSH CORPORATION
Equities	5,111	243,845.81	OSHKOSH CORPORATION
Equities	900	52,317.00	OSI SYS INC COM
Equities	1,095	63,652.35	OSI SYS INC COM
Equities	2,584	13,152.56	OSIRIS THERAPEUTICS INC NEW COM
Equities	16,785	867,845.16	OSRAM LICHT AG NPV
Equities	2,820	145,804.19	OSRAM LICHT AG NPV
Equities	31,110	1,608,499.43	OSRAM LICHT AG NPV
Equities	115,152	1,032,379.90	OTE(HELLENIC TLCM) EUR2.83(CR)
Equities	2,000	31,760.00	OTONOMY INC COM
Equities	4,100	190,832.44	OTSUKA CORP NPV
Equities	1,300	43,537.00	OTTER TAIL CORP
Equities	3,720	124,582.80	OTTER TAIL CORP
Equities	1,100	46,200.00	OUTERWALL INC COM USD0.001
Equities	1,252	52,584.00	OUTERWALL INC COM USD0.001
Equities	100	2,417.00	OUTFRONT MEDIA INC COM
Equities	10,083	243,706.11	OUTFRONT MEDIA INC COM
Equities	841	4,381.61	OVASCIENCE INC COM MON STOCK
Equities	96,200	621,129.36	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	2,000	32,220.00	OVERSTOCK COM INC DEL COM



Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,000	32,220.00	OVERSTOCK COM INC DEL COM
Equities	3,400	127,092.00	OWENS & MINOR INC NEW COM
Equities	3,953	147,763.14	OWENS & MINOR INC NEW COM
Equities	4,400	226,688.00	OWENS CORNING NEW COM STK
Equities	8,536	439,774.72	OWENS CORNING NEW COM STK
Equities	15,175	273,301.75	OWENS ILL INC COM NEW
Equities	8,600	154,886.00	OWENS ILL INC COM NEW
Equities	11,350	204,413.50	OWENS ILL INC COM NEW
Equities	500	28,310.00	OXFORD INDS INC COM
Equities	959	54,298.58	OXFORD INDS INC COM
Equities	85,020	357,678.28	OZ MINERALS LTD COMSTK
Equities	170	1,589.50	P & F INDS INC CL A NEW
Equities	48	762.72	P A M TRANSN SVCS INC COM
Equities	980	23,520.00	PAC PREMIER BANCORP COM
Equities	13,740	712,693.80	PACCAR INC COM
Equities	26,529	1,376,059.23	PACCAR INC COM
Equities	382,407	35,983.36	PACIFIC BASIN SHIP USD0.01
Equities	4,000	28,140.00	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK
Equities	4,965	34,928.77	PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK
Equities	1,300	20,423.00	PACIFIC CONTL CORP COM
Equities	32	174.40	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	45	245.25	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001
Equities	1,500	50,595.00	PACIRA PHARMACEUTICALS INC COM
Equities	2,993	100,953.89	PACIRA PHARMACEUTICALS INC COM
Equities	3,500	234,255.00	PACKAGING CORP AMER COM ISIN US6951561090
Equities	22,883	1,531,559.19	PACKAGING CORP AMER COM ISIN US6951561090
Equities	7,665	513,018.45	PACKAGING CORP AMER COM ISIN US6951561090
Equities	3,198	127,216.44	PACWEST BANCORP DEL COM
Equities	127,682	5,079,189.96	PACWEST BANCORP DEL COM
Equities	7,904	314,421.12	PACWEST BANCORP DEL COM
Equities	4,961	520,829.48	PADDY POWER BETFAIR PLC
Equities	4,100	8,979.00	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	141	308.79	PAIN THERAPEUTICS INC COM ISIN US69562K1007
Equities	397	175.23	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	3,100	6.82	PALM HBR HOMES INC COM
Equities	300	36,792.00	PALO ALTO NETWORKS INC COM USD0.0001
Equities	5,862	718,915.68	PALO ALTO NETWORKS INC COM USD0.0001
Equities	3,290	445,590.43	PANDORA A/S DKK1
Equities	25,450	3,446,892.55	PANDORA A/S DKK1
Equities	18,800	2,546,231.04	PANDORA A/S DKK1
Equities	5,859	793,530.19	PANDORA A/S DKK1
Equities	14,736	183,463.20	PANDORA MEDIA INC
Equities	700	148,358.00	PANERA BREAD CO CL A
Equities	7,510	1,591,669.40	PANERA BREAD CO CL A
Equities	1,699	360,086.06	PANERA BREAD CO CL A
Equities	452	7,534.84	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	1,500	102,000.00	PAPA JOHNS INTL INC COM
Equities	2,260	153,680.00	PAPA JOHNS INTL INC COM
Equities	2,000	30,680.00	PAR PACIFIC HOLDINGS INC COM NEW COM NEW
Equities	2,550	12,214.50	PAR TECH CORP COM
Equities	101,200	1,613,128.00	PARAMOUNT GROUP INC COM
Equities	9,100	145,054.00	PARAMOUNT GROUP INC COM
Equities	12,075	192,475.50	PARAMOUNT GROUP INC COM
Equities	94,540	780,371.76	PARAMOUNT RESOURCE COM NPV CLS'A'
Equities	2,400	150,912.00	PAREXEL INTL CORP COM
Equities	3,798	238,818.24	PAREXEL INTL CORP COM
Equities	2,100	30,513.00	PARK ELECTROCHEMICAL CORP COM
Equities	35,214	511,659.42	PARK ELECTROCHEMICAL CORP COM
Equities	2,500	36,325.00	PARK ELECTROCHEMICAL CORP COM
Equities	2,143	15,193.87	PARK STERLING CORP COM STOCK
Equities	5,400	12,366.00	PARKER DRILLING CO COM
Equities	4,385	10,041.65	PARKER DRILLING CO COM
Equities	5,460	589,953.00	PARKER-HANNIFIN CORP COM
Equities	9,387	1,014,265.35	PARKER-HANNIFIN CORP COM
Equities	44,432	4,800,877.60	PARKER-HANNIFIN CORP COM
Equities	320	1,004.80	PARKERVISION INC COM NEW COM NEW
Equities	383	10,831.24	PARK-OHIO HLDGS CORP COM
Equities	3,100	83,886.00	PARSLEY ENERGY INC CL A CL A
Equities	11,158	301,935.48	PARSLEY ENERGY INC CL A CL A
Equities	2,544	1,088,289.88	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	840	359,341.00	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	4,280	1,830,927.94	PARTNERS GROUP HLG CHF0.01 (REGD)
Equities	2,929	40,742.39	PARTY CITY HOLDCO INC COM
Equities	100	6,029.00	PATRICK INDS INC COM
Equities	1,200	72,348.00	PATRICK INDS INC COM
Equities	700	13,615.00	PATRIOT TRANSN HLDG INC COM
Equities	3,345	76,834.65	PATTERN ENERGY GROUP INC CL A CL A
Equities	5,100	244,239.00	PATTERSON COS INC COM
Equities	6,038	289,159.82	PATTERSON COS INC COM
Equities	16,920	360,734.40	PATTERSON-UTI ENERGY INC COM
Equities	7,700	164,164.00	PATTERSON-UTI ENERGY INC COM
Equities	66,820	1,424,602.40	PATTERSON-UTI ENERGY INC COM
Equities	9,948	212,091.36	PATTERSON-UTI ENERGY INC COM
Equities	15,980	950,810.00	PAYCHEX INC COM
Equities	23,254	1,383,613.00	PAYCHEX INC COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	900	38,889.00	PAYCOM SOFTWARE INC COM
Equities	2,120	91,605.20	PAYCOM SOFTWARE INC COM
Equities	30,390	1,312,848.00	PAYLOCITY HLDG CORP COM
Equities	1,867	80,654.40	PAYLOCITY HLDG CORP COM
Equities	55,400	2,022,654.00	PAYPAL HLDGS INC COM
Equities	80,210	2,928,467.10	PAYPAL HLDGS INC COM
Equities	47,100	1,719,621.00	PAYPAL HLDGS INC COM
Equities	19,370	460,618.60	PBF ENERGY INC CL A CL A
Equities	4,500	107,010.00	PBF ENERGY INC CL A CL A
Equities	7,677	182,559.06	PBF ENERGY INC CL A CL A
Equities	1,498	35,652.40	PC CONNECTION INC COM
Equities	2,100	23,394.00	PCM INC COM
Equities	4,000	18,840.00	PC-TEL INC COM
Equities	2,848	39,843.52	PDF SOLUTIONS INC COM
Equities	6,600	20,724.00	PDL BIOPHARMA INC COM
Equities	9,677	30,385.78	PDL BIOPHARMA INC COM
Equities	1,000	21,390.00	PDVWIRELESS INC COM
Equities	1,290	1,767.30	PEABODY ENERGY CORP COM NEW COM NEW
Equities	2,100	38,871.00	PEAPACK-GLADSTONE FINL CORP COM
Equities	77,100	2,023,875.00	PEBBLEBROOK HOTEL TR COM STK
Equities	3,500	91,875.00	PEBBLEBROOK HOTEL TR COM STK
Equities	4,781	125,501.25	PEBBLEBROOK HOTEL TR COM STK
Equities	2,400	64,680.00	PEGASYSTEMS INC COM
Equities	3,454	93,085.30	PEGASYSTEMS INC COM
Equities	11,500	5,801.75	PENDRELL CORP COM
Equities	4,600	64,170.00	PENN NATL GAMING INC COM
Equities	6,185	86,280.75	PENN NATL GAMING INC COM
Equities	12,670	112,509.60	PENNEY J.C CO INC COM
Equities	78,750	699,300.00	PENNEY J.C CO INC COM
Equities	22,785	202,330.80	PENNEY J.C CO INC COM
Equities	3,600	77,220.00	PENNSYLVANIA REAL ESTATE INVNT TR SH BEN INT SH BEN INT
Equities	4,266	91,505.70	PENNSYLVANIA REAL ESTATE INVNT TR SH BEN INT SH BEN INT
Equities	6,445	104,602.35	PENNYMAC MTG INVNT TR COM REIT
Equities	2,000	62,920.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	2,933	92,272.18	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	7,990	465,737.10	PENTAIR PLC COM STK
Equities	13,133	765,522.57	PENTAIR PLC COM STK
Equities	30,773	1,793,758.17	PENTAIR PLC COM STK
Equities	16,200	944,298.00	PENTAIR PLC COM STK
Equities	1,736	37,827.44	PEOPLES BANCORP INC COM STK
Equities	28,800	422,208.00	PEOPLES UTD FINL INC COM
Equities	25,366	371,865.56	PEOPLES UTD FINL INC COM
Equities	29,163	3,089,528.22	PEPSICO INC COM
Equities	71,616	7,586,999.04	PEPSICO INC COM
Equities	106,357	11,267,460.58	PEPSICO INC COM
Equities	36,259	3,841,278.46	PEPSICO INC COM
Equities	36,055	3,819,666.70	PEPSICO INC COM
Equities	1,800	8,424.00	PERCEPTRON INC COM
Equities	391,600	785,873.95	PEREGRINE HLDGS ZAR0.001
Equities	4,140	1,507.37	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW
Equities	1,500	30,465.00	PERFICIENT INC COM STK
Equities	1,958	39,766.98	PERFICIENT INC COM STK
Equities	64,780	1,743,229.80	PERFORMANCE FOOD GROUP CO COM
Equities	2,156	58,017.96	PERFORMANCE FOOD GROUP CO COM
Equities	4,883	7,910.46	PERFORMANT FINL CORP COM
Equities	132	319.44	PERFUMANIA HLDGS INC COM STK
Equities	3,700	193,954.00	PERKINELMER INC COM
Equities	8,081	423,606.02	PERKINELMER INC COM
Equities	40	203.60	PERMA-FIX ENVIRONMENTAL SVCS INC COM NEWCOM NEW
Equities	850	380.80	PERNIX THERAPEUTICS HLDGS INC COM
Equities	10,693	969,534.31	PERRIGO COMPANY LIMITED COM EUR0.001
Equities	87,300	1,688,687.10	PERSIMMON ORD GBP0.10
Equities	24,760	478,944.93	PERSIMMON ORD GBP0.10
Equities	123,320	2,385,439.79	PERSIMMON ORD GBP0.10
Equities	2,727	51,158.52	PETMED EXPRESS INC COM STK
Equities	1,442,399	2,236,710.69	PETRA DIAMONDS ORD GBP0.10 (DI)
Equities	26,103	61,514.61	PETROLEUM GEO SVS NOK3
Equities	1,050	3,496.50	PETROQUEST ENERGY INC COM NEW COM NEW
Equities	1,045	3,479.85	PETROQUEST ENERGY INC COM NEW COM NEW
Equities	53,800	646,402.94	PEUGEOT SA EUR1
Equities	152,150	1,828,070.76	PEUGEOT SA EUR1
Equities	50,530	607,114.14	PEUGEOT SA EUR1
Equities	52,800	1,409,951.49	PEYTO EXPL & DEV CORP NEW COM
Equities	180	5,197.50	PFD BK L A CAL COM
Equities	383	11,059.12	PFD BK L A CAL COM
Equities	2,419	20,247.03	PFENEX INC COM
Equities	280,540	9,877,813.40	PFIZER INC COM
Equities	288,833	10,169,809.93	PFIZER INC COM
Equities	445,732	15,694,223.72	PFIZER INC COM
Equities	290,947	10,244,243.87	PFIZER INC COM
Equities	111,191	3,915,035.11	PFIZER INC COM
Equities	307	2,916.50	PFSWEB INC COM NEW STK
Equities	21,780	1,392,177.60	PG& E CORP COM
Equities	36,902	2,358,775.84	PG& E CORP COM
Equities	46,500	2,972,280.00	PG& E CORP COM

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,225	33,217.50	PGT INC COM
Equities	1,522	37,532.52	PHARMERICA CORP COM STK
Equities	50,510	1,245,576.60	PHARMERICA CORP COM STK
Equities	3,056	75,360.96	PHARMERICA CORP COM STK
Equities	2,600	34,632.00	PHH CORP COM NEW COM NEW
Equities	2,977	39,653.64	PHH CORP COM NEW COM NEW
Equities	800	14,304.00	PHI INC COM NON VTG
Equities	1,877	35,024.82	PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM
Equities	46,700	4,750,324.00	PHILIP MORRIS INTL COM STK NPV
Equities	67,350	6,850,842.00	PHILIP MORRIS INTL COM STK NPV
Equities	113,587	11,554,069.64	PHILIP MORRIS INTL COM STK NPV
Equities	34,744	3,534,159.68	PHILIP MORRIS INTL COM STK NPV
Equities	22,515	1,786,340.10	PHILLIPS 66 COM
Equities	34,051	2,701,606.34	PHILLIPS 66 COM
Equities	3,693	293,002.62	PHILLIPS 66 COM
Equities	3,100	27,621.00	PHOTRONICS INC COM
Equities	81,514	726,289.74	PHOTRONICS INC COM
Equities	6,317	56,284.47	PHOTRONICS INC COM
Equities	111,195	2,336,206.95	PHYSICIANS RLTY TR COM
Equities	11,441	240,375.41	PHYSICIANS RLTY TR COM
Equities	258,000	403,065.24	PICC PROPERTY & CA 'HCNY1
Equities	431,000	673,337.67	PICC PROPERTY & CA 'HCNY1
Equities	1,172,900	1,832,384.59	PICC PROPERTY & CA 'HCNY1
Equities	700	6,622.00	PICO HLDGS INC COM NEW STK
Equities	2,300	21,758.00	PICO HLDGS INC COM NEW STK
Equities	2,800	168,336.00	PIEDMONT NAT GAS CO INC COM
Equities	6,027	362,343.24	PIEDMONT NAT GAS CO INC COM
Equities	12,700	273,558.00	PIEDMONT OFFICE REALTY TRU-A
Equities	10,648	229,357.92	PIEDMONT OFFICE REALTY TRU-A
Equities	6,900	35,466.00	PIER 1 IMPORTS INC COM
Equities	8,486	43,618.04	PIER 1 IMPORTS INC COM
Equities	3,600	91,728.00	PILGRIMS PRIDE CORP
Equities	4,325	110,201.00	PILGRIMS PRIDE CORP
Equities	2,900	32,132.00	PINNACLE ENTMT INC NEW COM
Equities	4,045	44,818.60	PINNACLE ENTMT INC NEW COM
Equities	2,000	97,700.00	PINNACLE FINL PARTNERS INC COM
Equities	2,868	140,101.80	PINNACLE FINL PARTNERS INC COM
Equities	108,856	5,038,944.24	PINNACLE FOODS INC DEL COM
Equities	7,955	368,236.95	PINNACLE FOODS INC DEL COM
Equities	1,090	88,355.40	PINNACLE W. CAP CORP COM
Equities	7,759	628,944.54	PINNACLE W. CAP CORP COM
Equities	199,500	346,144.85	PIONEER CORP NPV
Equities	15,000	69,000.00	PIONEER ENERGY SVCS CORP COM
Equities	9,621	44,256.60	PIONEER ENERGY SVCS CORP COM
Equities	30,498	4,611,602.58	PIONEER NAT RES CO COM STK
Equities	7,300	1,103,833.00	PIONEER NAT RES CO COM STK
Equities	26,732	4,042,145.72	PIONEER NAT RES CO COM STK
Equities	11,837	1,789,872.77	PIONEER NAT RES CO COM STK
Equities	1,500	56,550.00	PIPER JAFFRAY COS COM
Equities	722	27,219.40	PIPER JAFFRAY COS COM
Equities	10,400	185,120.00	PITNEY BOWES INC COM
Equities	99,039	1,762,894.20	PITNEY BOWES INC COM
Equities	13,237	235,618.60	PITNEY BOWES INC COM
Equities	2,933	5,396.72	PIXELWORKS INC COM NEW STK
Equities	532	12,236.00	PJT PARTNERS INC COM CL A COM CL A
Equities	1,400	128,492.00	PK NATL CORP COM
Equities	1,124	103,160.72	PK NATL CORP COM
Equities	18,470	321,949.21	PKN ORLEN PLN1.25
Equities	800	13,384.00	PKWY PPTYS INC REIT
Equities	126,778	2,120,995.94	PKWY PPTYS INC REIT
Equities	4,955	82,897.15	PKWY PPTYS INC REIT
Equities	2,700	118,800.00	PLANTRONICS INC NEW COM
Equities	2,590	113,960.00	PLANTRONICS INC NEW COM
Equities	10,892	96,720.96	PLATFORM SPECIALTY PRODS CORP COM USD0.01
Equities	2,200	95,040.00	PLEXUS CORP COM
Equities	6,118	264,297.60	PLEXUS CORP COM
Equities	2,552	110,246.40	PLEXUS CORP COM
Equities	14,229	26,465.94	PLUG PWR INC COM NEW
Equities	2,782	40,533.74	PLY GEM HLDGS INC COM
Equities	16,093	1,309,809.27	PNC FINANCIAL SERVICES GROUP COM STK
Equities	23,664	1,926,012.96	PNC FINANCIAL SERVICES GROUP COM STK
Equities	36,550	2,974,804.50	PNC FINANCIAL SERVICES GROUP COM STK
Equities	4,300	152,392.00	PNM RES INC COM
Equities	88,165	3,124,567.60	PNM RES INC COM
Equities	6,349	225,008.56	PNM RES INC COM
Equities	263,000	371,792.44	POL GORN NAFTA I GA PLN1.00
Equities	9,046	739,600.96	POLARIS INDS INC COM
Equities	2,650	216,664.00	POLARIS INDS INC COM
Equities	4,346	355,328.96	POLARIS INDS INC COM
Equities	8,500	95,625.00	POLYCOM INC COM
Equities	11,392	128,160.00	POLYCOM INC COM
Equities	4,406	155,267.44	POLYONE CORP COM
Equities	36,710	1,293,660.40	POLYONE CORP COM
Equities	6,365	224,302.60	POLYONE CORP COM
Equities	2,000	188,060.00	POOL CORP COM STK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	23,113	2,173,315.39	POOL CORP COM STK
Equities	2,758	259,334.74	POOL CORP COM STK
Equities	1,600	87,424.00	POPEYES LA KITCHEN INC COM USD0.01
Equities	1,462	79,883.68	POPEYES LA KITCHEN INC COM USD0.01
Equities	4,870	142,691.00	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	7,663	224,525.90	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)
Equities	4,100	180,892.00	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	57,282	2,527,281.84	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	42,856	1,890,806.72	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	7,124	314,310.88	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW
Equities	1,600	37,760.00	PORTOLA PHARMACEUTICALS INC COM
Equities	4,464	105,350.40	PORTOLA PHARMACEUTICALS INC COM
Equities	14,803	1,224,060.07	POST HLDGS INC COM STK
Equities	2,340	193,494.60	POST HLDGS INC COM STK
Equities	23,030	1,904,350.70	POST HLDGS INC COM STK
Equities	4,689	387,733.41	POST HLDGS INC COM STK
Equities	2,800	170,940.00	POST PPTYS INC REIT
Equities	3,609	220,329.45	POST PPTYS INC REIT
Equities	71,500	1,156,156.16	POTASH CORP SASK COM NPV
Equities	2,994	37,544.76	POTBELLY CORP COM
Equities	2,700	92,070.00	POTLATCH CORP NEW REIT
Equities	3,382	115,326.20	POTLATCH CORP NEW REIT
Equities	1,000	39,340.00	POWELL INDS INC COM
Equities	862	33,911.08	POWELL INDS INC COM
Equities	100,500	920,413.90	POWER ASSETS HLDGS NPV
Equities	17,000	155,691.90	POWER ASSETS HLDGS NPV
Equities	143,000	1,309,643.66	POWER ASSETS HLDGS NPV
Equities	106,400	2,253,022.25	POWER CORP CANADA SUB-VTG NPV
Equities	1,400	70,098.00	POWER INTEGRATIONS INC COM
Equities	2,480	124,173.60	POWER INTEGRATIONS INC COM
Equities	685	12,227.25	POWER SOLUTIONS INTL INC COM NEW COM USD0.001
Equities	1,600	92,176.00	PPDC ENERGY INC COM
Equities	3,249	187,174.89	PPDC ENERGY INC COM
Equities	12,020	1,251,883.00	PPG IND INC COM
Equities	19,289	2,008,949.35	PPG IND INC COM
Equities	35,590	1,343,522.50	PPL CORP COM ISIN US69351T1060
Equities	49,800	1,879,950.00	PPL CORP COM ISIN US69351T1060
Equities	0	-	PPL CORP COM ISIN US69351T1060
Equities	2,200	53,108.00	PRA GROUP INC COM
Equities	44,893	1,083,717.02	PRA GROUP INC COM
Equities	3,383	81,665.62	PRA GROUP INC COM
Equities	1,000	41,760.00	PRA HEALTH SCIENCES INC COM
Equities	1,519	63,433.44	PRA HEALTH SCIENCES INC COM
Equities	533	10,063.26	PRAIRIESKY RTY LTD COM
Equities	-118	(2,204.00)	PRAIRIESKY RTY LTD COM
Equities	118	2,204.00	PRAIRIESKY RTY LTD COMMON STOCK
Equities	11,780	1,323,954.20	PRAXAIR INC COM
Equities	21,075	2,368,619.25	PRAXAIR INC COM
Equities	3,800	427,082.00	PRAXAIR INC COM
Equities	32,140	1,829.25	PRECIOUS SHIPPING PCL 31/12/2099
Equities	483,003	87,281.42	PRECIOUS SHIPPING THB1(ALIEN MKT)
Equities	3,347	49,267.84	PREFERRED APT CMNTYS INC COM
Equities	1,300	52,507.00	PREFORMED LINE PRODS CO COM
Equities	245	9,895.55	PREFORMED LINE PRODS CO COM
Equities	902	15,198.70	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	1,400	45,780.00	PREMIER INC CL A CL A
Equities	3,827	125,142.90	PREMIER INC CL A CL A
Equities	103	4,053.05	PRESS GANEY HLDGS INC COM
Equities	1,900	105,260.00	PRESTIGE BRANDS HLDGS INC COM
Equities	37,950	2,102,430.00	PRESTIGE BRANDS HLDGS INC COM
Equities	19,500	1,080,300.00	PRESTIGE BRANDS HLDGS INC COM
Equities	4,279	237,056.60	PRESTIGE BRANDS HLDGS INC COM
Equities	1,196	6,243.12	PRGX GLOBAL INC
Equities	1,200	112,284.00	PRICESMART INC COM STK
Equities	1,400	130,998.00	PRICESMART INC COM STK
Equities	1,800	103,032.00	PRIMERICA INC COM
Equities	3,540	202,629.60	PRIMERICA INC COM
Equities	3,472	65,724.96	PRIMORIS SVCS CORP COM
Equities	72,200	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	16,735	687,975.85	PRINCIPAL FINL GROUP INC COM STK
Equities	11,700	480,987.00	PRINCIPAL FINL GROUP INC COM STK
Equities	19,533	803,001.63	PRINCIPAL FINL GROUP INC COM STK
Equities	883	236.20	PRISM TECHNOLOGIES GROUP INC COM
Equities	3,300	145,299.00	PRIVATEBANCORP INC COM
Equities	6,964	306,624.92	PRIVATEBANCORP INC COM
Equities	2,680	143,514.00	PROASSURANCE CORP COM
Equities	39,330	2,106,121.50	PROASSURANCE CORP COM
Equities	3,793	203,115.15	PROASSURANCE CORP COM
Equities	97,949	8,293,341.83	PROCTER & GAMBLE COM NPV
Equities	131,000	11,091,770.00	PROCTER & GAMBLE COM NPV
Equities	194,994	16,510,141.98	PROCTER & GAMBLE COM NPV
Equities	32,424	2,745,340.08	PROCTER & GAMBLE COM NPV
Equities	61,097	5,173,082.99	PROCTER & GAMBLE COM NPV
Equities	2,200	9,284.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3,300	13,926.00	PROGENICS PHARMACEUTICALS INC COM

**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,000	82,380.00	PROGRESS SOFTWARE CORP COM
Equities	4,581	125,794.26	PROGRESS SOFTWARE CORP COM
Equities	25,300	847,550.00	PROGRESSIVE CORP OH COM
Equities	53,100	1,778,850.00	PROGRESSIVE CORP OH COM
Equities	44,048	1,475,608.00	PROGRESSIVE CORP OH COM
Equities	158,566	7,776,076.64	PROLOGIS INC COM
Equities	28,175	1,381,702.00	PROLOGIS INC COM
Equities	38,918	1,908,538.72	PROLOGIS INC COM
Equities	69,200	849,525.48	PROMOTORA Y OPERADORA DE INFRACOM NPV
Equities	900	56,781.00	PROOFPOINT INC COM
Equities	8,075	509,451.75	PROOFPOINT INC COM
Equities	3,328	209,963.52	PROOFPOINT INC COM
Equities	2,336	40,716.48	PROS HLDGS INC COM
Equities	27,010	1,176,715.10	PROSIEBENSAT.1 MEDIA SE NPV
Equities	700	35,693.00	PROSPERITY BANCSHARES INC COM
Equities	5,219	266,116.81	PROSPERITY BANCSHARES INC COM
Equities	1,500	960.00	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	3,140	109,774.40	PROTHENA CORP PLC USD0.01
Equities	24,025	1,382,879.00	PROTO LABS INC COM
Equities	1,773	102,053.88	PROTO LABS INC COM
Equities	600	9,780.00	PROVIDENCE & WORCESTER RR CO COM STK
Equities	100	4,488.00	PROVIDENCE SVC CORP COM STK
Equities	674	30,249.12	PROVIDENCE SVC CORP COM STK
Equities	100	1,830.00	PROVIDENT FINL HLDGS INC COM
Equities	3,800	74,632.00	PROVIDENT FINL SVCS INC COM
Equities	4,526	88,890.64	PROVIDENT FINL SVCS INC COM
Equities	18,193	575,522.86	PROXIMUS
Equities	20,460	1,459,616.40	PRUDENTIAL FINL INC COM
Equities	32,235	2,299,644.90	PRUDENTIAL FINL INC COM
Equities	74,287	5,299,634.58	PRUDENTIAL FINL INC COM
Equities	119,670	2,010,883.82	PRUDENTIAL GBP0.05
Equities	102,200	1,717,325.37	PRUDENTIAL GBP0.05
Equities	32,198	541,041.51	PRUDENTIAL GBP0.05
Equities	935,300	672,063.89	PRUKSA REAL ESTATE THB1(ALIEN MKT)
Equities	58,130	1,268,341.87	PRYSMIAN SPA EUR0.10
Equities	1,100	116,688.00	PS BUSINESS PKS INC CALIF COM
Equities	1,374	145,753.92	PS BUSINESS PKS INC CALIF COM
Equities	1,025	14,083.50	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	6,100	229,238.00	PTC INC COM
Equities	8,884	333,860.72	PTC INC COM
Equities	2,532	17,774.64	PTC THERAPEUTICS INC COM
Equities	109,600	184,797.95	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	511,300	862,109.42	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	90,000	151,750.14	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)
Equities	25,700	1,197,877.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	37,882	1,765,680.02	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	1,766	451,371.94	PUB STORAGE COM
Equities	34,892	8,918,046.28	PUB STORAGE COM
Equities	8,570	2,190,406.30	PUB STORAGE COM
Equities	10,945	2,797,432.55	PUB STORAGE COM
Equities	7,610	1,945,039.90	PUB STORAGE COM
Equities	2,700	690,093.00	PUB STORAGE COM
Equities	27,000	-	PUBLICIS GROUPE SA EUR0.40 (STK DIV 24/06/16)
Equities	27,000	1,815,636.73	PUBLICIS GROUPE SA EUR0.40
Equities	17,230	335,812.70	PULTE GROUP INC
Equities	22,601	440,493.49	PULTE GROUP INC
Equities	14,100	274,809.00	PULTE GROUP INC
Equities	1,200	35,748.00	PUMA BIOTECHNOLOGY INC COM .
Equities	1,355	40,365.45	PUMA BIOTECHNOLOGY INC COM .
Equities	44,100	480,690.00	PURE STORAGE INC CL A CL A
Equities	2,918	31,806.20	PURE STORAGE INC CL A CL A
Equities	3,044	286,836.12	PVH CORP COM USD1
Equities	40,990	3,862,487.70	PVH CORP COM USD1
Equities	5,904	556,333.92	PVH CORP COM USD1
Equities	643	-	PVTPL CALIENT NETWORKS INC OC-COM STK
Equities	2,000	132,740.00	PVTPL DELUXE CORP COM STK
Equities	19,804	1,314,391.48	PVTPL DELUXE CORP COM STK
Equities	3,343	221,874.91	PVTPL DELUXE CORP COM STK
Equities	142,865	11,314.19	PVTPL DEVICESCPE SOFTWARE INC SER B PFDSTK
Equities	900	19,350.00	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 VIANT TECHNOLOGY INC COM STK
Equities	4,968,835	101,960,495.55	PYRAMIS SELECT EMERGING MKT POOL
Equities	42,780	1,198,695.60	Q2 HLDGS INC COM
Equities	1,730	48,474.60	Q2 HLDGS INC COM
Equities	358	6,193.40	QAD INC COM USD0.001 CLASS 'B'
Equities	98,000	205,777.65	QANTAS AIRWAYS NPV
Equities	476,253	3,698,665.45	QBE INS GROUP NPV
Equities	2,875	2,708.25	QC HLDGS INC COM
Equities	675	18,353.25	QCR HLDGS INC COM
Equities	8,590	151,441.70	QEP RES INC COM STK
Equities	14,471	255,123.73	QEP RES INC COM STK

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	23,640	515,588.40	QIAGEN N V COM
Equities	3,800	112,404.00	QLIK TECHNOLOGIES INC COM STK
Equities	7,009	207,326.22	QLIK TECHNOLOGIES INC COM STK
Equities	7,800	114,972.00	QLOGIC CORP COM
Equities	4,900	72,226.00	QLOGIC CORP COM
Equities	9,287	513,199.62	QORVO INC COM
Equities	27,000	1,511,460.00	QTS RLTY TR INC COM CL A COM CL A
Equities	43,110	2,413,297.80	QTS RLTY TR INC COM CL A COM CL A
Equities	3,779	211,548.42	QTS RLTY TR INC COM CL A COM CL A
Equities	1,600	37,264.00	QUAD / GRAPHICS INC COM STK
Equities	2,743	63,884.47	QUAD / GRAPHICS INC COM STK
Equities	1,140	101,688.00	QUAKER CHEM CORP COM
Equities	71,300	3,819,541.00	QUALCOMM INC COM
Equities	107,822	5,776,024.54	QUALCOMM INC COM
Equities	38,550	2,065,123.50	QUALCOMM INC COM
Equities	3,000	35,730.00	QUALITY SYS INC COM STK
Equities	3,702	44,090.82	QUALITY SYS INC COM STK
Equities	2,099	62,571.19	QUALYS INC COM USD0.001
Equities	1,800	33,462.00	QUANEX BLDG PRODS CORP COM STK
Equities	2,489	46,270.51	QUANEX BLDG PRODS CORP COM STK
Equities	11,646	269,255.52	QUANTA SVCS INC COM
Equities	11,595	268,076.40	QUANTA SVCS INC COM
Equities	31,356	13,169.52	QUANTUM CORP DSSG COM
Equities	32,200	917,874.80	QUEBECOR INC CLASS B SUB-VTG NPV
Equities	6,480	527,536.80	QUEST DIAGNOSTICS INC COM
Equities	10,263	835,510.83	QUEST DIAGNOSTICS INC COM
Equities	55,358	4,506,694.78	QUEST DIAGNOSTICS INC COM
Equities	9,990	253,446.30	QUESTAR CORP COM
Equities	11,974	303,780.38	QUESTAR CORP COM
Equities	4,900	4,753.00	QUICKLOGIC CORP CDT-COM STK
Equities	2,500	44,650.00	QUIDEL CORP COM
Equities	1,202	21,467.72	QUIDEL CORP COM
Equities	2,583	9,169.65	QUINSTREET INC COM STK
Equities	4,100	267,812.00	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	36,656	2,394,369.92	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	6,706	438,035.92	QUINTILES TRANSNATIONAL HLDGS INC COM
Equities	1,750	7,770.00	QUMU CORP COM
Equities	1,276	13,665.96	QUORUM HEALTH CORP COM
Equities	2,123	22,737.33	QUORUM HEALTH CORP COM
Equities	54,985	737,348.85	QUOTIENT TECHNOLOGY INC COM
Equities	5,177	69,423.57	QUOTIENT TECHNOLOGY INC COM
Equities	5,400	112,644.00	RACKSPACE HOSTING INC COM STK
Equities	7,941	165,649.26	RACKSPACE HOSTING INC COM STK
Equities	9,500	98,990.00	RADIAN GROUP INC COM
Equities	14,775	153,955.50	RADIAN GROUP INC COM
Equities	1,500	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	3,523	15,783.04	RADISYS CORP COM
Equities	2,575	94,631.25	RADIUS HEALTH INC COM NEW COM NEW
Equities	1,950	10,413.00	RADNET INC COM STK
Equities	1,033	3,233.29	RAIT FINL TR COM NEW
Equities	10,763	33,688.19	RAIT FINL TR COM NEW
Equities	98,000	1,053,172.82	RAKUTEN INC NPV
Equities	42,000	451,359.78	RAKUTEN INC NPV
Equities	38,959	3,491,505.58	RALPH LAUREN CORP CL A CL A
Equities	2,180	195,371.60	RALPH LAUREN CORP CL A CL A
Equities	4,258	381,601.96	RALPH LAUREN CORP CL A CL A
Equities	5,200	62,816.00	RAMBUS INC DEL COM
Equities	6,415	77,493.20	RAMBUS INC DEL COM
Equities	900	17,649.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	42,810	839,504.10	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	4,709	92,343.49	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	18,140	2,039,387.21	RANDGOLD RESOURCES ORD USD0.05
Equities	13,340	535,819.75	RANDSTAD HLDGS NV EUR0.10
Equities	7,380	318,373.20	RANGE RES CORP COM
Equities	12,775	551,113.50	RANGE RES CORP COM
Equities	6,308	33,873.96	RAPTOR PHARMACEUTICAL CORP COM STK
Equities	3,172	1,466,484.92	RATIONAL AG NPV
Equities	200	800.00	RAVE RESTAURANT GROUP INC COM
Equities	4,000	75,760.00	RAVEN INDS INC COM STK
Equities	3,396	64,320.24	RAVEN INDS INC COM STK
Equities	4,700	231,710.00	RAYMOND JAMES FNCL INC COM STK
Equities	39,400	1,942,420.00	RAYMOND JAMES FNCL INC COM STK
Equities	9,609	473,723.70	RAYMOND JAMES FNCL INC COM STK
Equities	1,800	24,462.00	RAYONIER ADVANCED MATLS INC COM
Equities	3,931	53,422.29	RAYONIER ADVANCED MATLS INC COM
Equities	5,400	141,696.00	RAYONIER INC REIT
Equities	9,434	247,548.16	RAYONIER INC REIT
Equities	14,340	1,949,523.00	RAYTHEON CO USD0.01
Equities	21,596	2,935,976.20	RAYTHEON CO USD0.01
Equities	1,800	130,500.00	RBC BEARINGS INC COM
Equities	1,616	117,160.00	RBC BEARINGS INC COM
Equities	127	661.67	RCM TECHNOLOGIES INC COM NEW
Equities	5,482	4,899.59	RCS MEDIAGROUP NPV
Equities	1,588	63,932.88	RE/MAX HLDGS INC CL A CL A
Equities	2,135	26,666.15	READING INTL INC CL A CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,600	6,896.00	REALNETWORKS INC COM NEW
Equities	2,753	11,865.43	REALNETWORKS INC COM NEW
Equities	10,800	313,416.00	REALOGY HLDGS CORP COM
Equities	1,900	42,427.00	REALPAGE INC COM STK
Equities	4,434	99,011.22	REALPAGE INC COM STK
Equities	66,921	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	15,773	1.00	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	1,640,914	779,434.03	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	504,445	-	RECEIVABLE FROM LEHMAN LBI
Equities	22,312	2,234,018.32	RECKITT BENCK GRP ORD GBP0.10
Equities	19,443	1,946,755.93	RECKITT BENCK GRP ORD GBP0.10
Equities	13,900	1,391,755.77	RECKITT BENCK GRP ORD GBP0.10
Equities	3,696	370,066.86	RECKITT BENCK GRP ORD GBP0.10
Equities	36,513	3,655,912.11	RECKITT BENCK GRP ORD GBP0.10
Equities	24,000	2,403,031.54	RECKITT BENCK GRP ORD GBP0.10
Equities	6,150	615,776.83	RECKITT BENCK GRP ORD GBP0.10
Equities	10,008	891,361.15	RED ELECTRICA CORP EUR2
Equities	29,166	2,597,665.81	RED ELECTRICA CORP EUR2
Equities	8,150	591,690.00	RED HAT INC COM
Equities	14,003	1,016,617.80	RED HAT INC COM
Equities	29,209	2,120,573.40	RED HAT INC COM
Equities	2,700	19,602.00	RED LIONS HOTELS CORP COM
Equities	1,200	56,916.00	RED ROBIN GOURMET BURGERS INC COM
Equities	12,319	584,290.17	RED ROBIN GOURMET BURGERS INC COM
Equities	1,303	61,801.29	RED ROBIN GOURMET BURGERS INC COM
Equities	1,051	23,100.98	RED ROCK RESORTS INC CL A CL A
Equities	2,400	33,144.00	REDWOOD TR INC COM
Equities	7,221	99,722.01	REDWOOD TR INC COM
Equities	800	44,040.00	REGAL BELOIT CORP COM
Equities	3,141	172,912.05	REGAL BELOIT CORP COM
Equities	4,700	103,588.00	REGAL ENTMT GROUP CL A CL A
Equities	5,881	129,617.24	REGAL ENTMT GROUP CL A CL A
Equities	47,200	3,952,056.00	REGENCY CTRS CORP COM
Equities	6,090	509,915.70	REGENCY CTRS CORP COM
Equities	7,013	587,198.49	REGENCY CTRS CORP COM
Equities	3,385	1,182,143.55	REGENERON PHARMACEUTICALS INC COM
Equities	3,500	1,222,305.00	REGENERON PHARMACEUTICALS INC COM
Equities	5,682	1,984,324.86	REGENERON PHARMACEUTICALS INC COM
Equities	1,800	628,614.00	REGENERON PHARMACEUTICALS INC COM
Equities	4,947	72,523.02	REGIONAL MGMT CORP COM STK
Equities	77,600	660,376.00	REGIONS FINL CORP NEW COM
Equities	97,232	827,444.32	REGIONS FINL CORP NEW COM
Equities	177,689	1,512,133.39	REGIONS FINL CORP NEW COM
Equities	2,300	28,635.00	REGIS CORP MINN COM
Equities	4,127	51,381.15	REGIS CORP MINN COM
Equities	4,211	12,169.79	REGULUS THERAPEUTICS INC COM STK
Equities	2,000	193,980.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	19,900	1,930,101.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	4,585	444,699.15	REINSURANCE GROUP AMER INC COM NEW STK
Equities	1,500	37,350.00	REIS INC COM STK
Equities	10,285	293,636.75	RELiance INDS GDR REP 2 ORD INR10 (144A)
Equities	1,700	130,730.00	RELiance STL & ALUM CO COM
Equities	4,847	372,734.30	RELiance STL & ALUM CO COM
Equities	2,928	1,815.36	RELIV INTL INC COM
Equities	56,658	982,559.06	RELX NV
Equities	149,322	2,589,531.65	RELX NV
Equities	37,200	684,270.45	RELX PLC
Equities	69,010	1,269,395.26	RELX PLC
Equities	32,230	592,850.45	RELX PLC
Equities	140,050	2,576,131.09	RELX PLC
Equities	4,851	89,743.50	RELYPSA INC COM
Equities	1,400	25,900.00	RELYPSA INC COM
Equities	2,426	44,881.00	RELYPSA INC COM
Equities	152,200	2,646,586.00	REMGRO ZAR0.01
Equities	1,218	143,041.92	RENAISSANCE RE HLDGS LTD COM
Equities	14,408	1,692,075.52	RENAISSANCE RE HLDGS LTD COM
Equities	2,994	351,615.36	RENAISSANCE RE HLDGS LTD COM
Equities	3,082	99,641.06	RENASANT CORP COM
Equities	23,310	1,772,339.01	RENAULT SA EUR3.81
Equities	1,980	150,546.17	RENAULT SA EUR3.81
Equities	28,920	2,198,886.49	RENAULT SA EUR3.81
Equities	484	4,273.72	RENB ENERGY GROUP INC COM STK
Equities	4	2.52	RENNOVA HEALTH INC COM
Equities	4,300	52,804.00	RENT A CTR INC NEW COM
Equities	86,492	1,062,121.76	RENT A CTR INC NEW COM
Equities	3,351	41,150.28	RENT A CTR INC NEW COM
Equities	3,474	8,337.60	RENTECH INC COM NEW COM NEW
Equities	332,000	857,455.55	RENTOKIL INITIAL ORD GBP0.01
Equities	1,191	5,133.21	REP 1ST BANCORP INC COM
Equities	1,900	52,497.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	521	14,395.23	REP BANCORP INC KY CDT-CL A COM STK
Equities	1,300	35,568.00	REPLIGEN CORP COM STK USD0.01
Equities	3,082	84,323.52	REPLIGEN CORP COM STK USD0.01
Equities	909	1,463.49	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	50,803	643,975.77	REPSOL SA EUR1

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	50,803	16,536.80	REPSOL SA RT EXD 01/07/16
Equities	13,170	675,752.70	REPUBLIC SVCS INC COM
Equities	50,299	2,580,841.69	REPUBLIC SVCS INC COM
Equities	58,000	2,975,980.00	REPUBLIC SVCS INC COM
Equities	16,941	869,242.71	REPUBLIC SVCS INC COM
Equities	2,600	9,490.00	RESEARCH FRONTIERS INC COM
Equities	310,000	2,789,894.16	RESILIENT REIT LTD NPV
Equities	6,200	392,026.00	RESMED INC COM
Equities	11,107	702,295.61	RESMED INC COM
Equities	1,071	3,180.87	RESOLUTE ENERGY CORP COM NEW COM NEW
Equities	9,729	51,466.41	RESOLUTE FST PRODS INC COM
Equities	203	1,973.16	RESOURCE AMER INC CL A COM
Equities	750	9,645.00	RESOURCE CAP CORP COM NEW COM NEW
Equities	3,174	40,817.64	RESOURCE CAP CORP COM NEW COM NEW
Equities	2,300	33,994.00	RESOURCES CONNECTION INC COM
Equities	2,031	30,018.18	RESOURCES CONNECTION INC COM
Equities	26,200	1,084,958.80	RESTAURANT BRANDS INTERN-W/I COMMON STOCK
Equities	28,000	803,040.00	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	2,689	77,120.52	RESTORATION HARDWARE HLDGS INC COM USD0.0001
Equities	7,098	153,813.66	RETAIL OPPORTUNITY INVTs CORP COM STK
Equities	17,698	299,096.20	RETAIL PPTYs AMER INC CL A
Equities	-1,407	(10,847.97)	RETAILMENOT INC COM SER 1 COM SER 1
Equities	4,530	34,926.30	RETAILMENOT INC COM SER 1 COM SER 1
Equities	4,120	10,382.40	RETRACTABLE TECHNOLOGIES INC COM
Equities	3,310	58,951.10	RETROPHIN INC COM
Equities	1,698	23,092.80	REVANCE THERAPEUTICS INC COM
Equities	711	22,879.98	REVLON INC CL A NEW COM STK
Equities	311	18,607.13	REX AMERICAN RESOURCES CORP
Equities	400	264.20	REX ENERGY CORP COM STK
Equities	3,490	2,305.14	REX ENERGY CORP COM STK
Equities	33,549	421,724.34	REXEL EUR5
Equities	100	2,109.00	REXFORD INDL RLTY INC COM
Equities	4,948	104,353.32	REXFORD INDL RLTY INC COM
Equities	7,318	143,652.34	REXNORD CORP COM USD0.01
Equities	41,814	2,255,029.02	REYNOLDS AMERICAN INC COM
Equities	61,505	3,316,964.65	REYNOLDS AMERICAN INC COM
Equities	1,000	2,190.00	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	600	14,562.00	RGC RES INC COM
Equities	18,961	1,120,643.28	RHEINMETALL AG NPV
Equities	100	2,204.00	RICE ENERGY INC COM
Equities	9,361	206,316.44	RICE ENERGY INC COM
Equities	2,500	13,175.00	RICHARDSON ELECTRS LTD COM
Equities	4,267	248,565.23	RICHEMONT(CIE FIN) CHF1 (REGD)
Equities	3,500	7,805.00	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	4,088	9,116.24	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	553	7,404.67	RIGNET INC COM
Equities	4,167	82,173.24	RINGCENTRAL INC CL A CL A
Equities	2	-	RIO GRANA RES INC COM
Equities	54,385	1,842,525.67	RIO TINTO LIMITED NPV
Equities	30,820	945,131.98	RIO TINTO ORD GBP0.10
Equities	65,877	2,020,196.61	RIO TINTO ORD GBP0.10
Equities	50,200	375,998.00	RITE AID CORP COM
Equities	77,545	580,812.05	RITE AID CORP COM
Equities	1,600	7,568.00	RIVERVIEW BANCORP INC COM STK
Equities	1,400	96,292.00	RLI CORP COM
Equities	2,982	205,101.96	RLI CORP COM
Equities	9,579	205,469.55	RLJ LODGING TR COM REIT
Equities	11,400	790,704.00	RLTY INC CORP COM
Equities	18,850	1,307,436.00	RLTY INC CORP COM
Equities	272	8,423.84	RMR GROUP INC CL A CL A
Equities	537	16,630.89	RMR GROUP INC CL A CL A
Equities	2,902	21,648.92	ROADRUNNER TRANSPORTATION SY COM
Equities	4,200	160,272.00	ROBERT HALF INTL INC COM
Equities	9,146	349,011.36	ROBERT HALF INTL INC COM
Equities	36,365	1,387,688.40	ROBERT HALF INTL INC COM
Equities	26,574	7,044,483.17	ROCHE HLDGS AG CHF1 (BR)
Equities	3,248	853,841.92	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	7,370	1,937,443.03	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	8,820	2,318,622.46	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	4,702	1,236,072.88	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	5,690	653,325.80	ROCKWELL AUTOMATION
Equities	9,298	1,067,596.36	ROCKWELL AUTOMATION
Equities	4,690	399,306.60	ROCKWELL COLLINS INC COM
Equities	36,087	3,072,447.18	ROCKWELL COLLINS INC COM
Equities	9,721	827,645.94	ROCKWELL COLLINS INC COM
Equities	10,700	910,998.00	ROCKWELL COLLINS INC COM
Equities	2,044	15,473.08	ROCKWELL MEDICAL INC COM
Equities	800	9,136.00	ROCKY BRANDS INC COM STK
Equities	1,214	12,322.10	ROCKY MTN CHOCOLATE FACTORY INC DEL COM
Equities	700	22,358.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	1,354	43,246.76	ROFIN SINAR TECHNOLOGIES INC COM
Equities	33,300	1,341,025.64	ROGERS COMMS INC CLASS B COM CAD1.62478
Equities	900	54,990.00	ROGERS CORP COM
Equities	1,179	72,036.90	ROGERS CORP COM
Equities	5,737	167,921.99	ROLLINS INC COM



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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,420	187,913.40	ROLLINS INC COM
Equities	103,998	989,159.45	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	7,383,858	9,870.74	ROLLS ROYCE HOLDINGS C SHS ENTITLEMENT (JULY 2016)
Equities	3,990	680,534.40	ROPER TECHNOLOGIES , INC
Equities	17,983	3,067,180.48	ROPER TECHNOLOGIES , INC
Equities	7,707	1,314,505.92	ROPER TECHNOLOGIES , INC
Equities	5,700	972,192.00	ROPER TECHNOLOGIES , INC
Equities	500	3,875.00	ROSETTA STONE INC COM
Equities	71,200	4,036,328.00	ROSS STORES INC COM
Equities	17,660	1,001,145.40	ROSS STORES INC COM
Equities	34,200	1,938,798.00	ROSS STORES INC COM
Equities	29,371	1,665,041.99	ROSS STORES INC COM
Equities	23,400	1,326,546.00	ROSS STORES INC COM
Equities	3,544	55,428.16	ROVI CORP COM
Equities	6,876	107,540.64	ROVI CORP COM
Equities	8,290	146,401.40	ROWAN COMPANIES PLC
Equities	10,061	177,677.26	ROWAN COMPANIES PLC
Equities	2,152	4,863.52	ROYAL BANCSHARES PA INC CL A CL A
Equities	16,400	964,022.48	ROYAL BK OF CANADA COM NPV
Equities	6,500	382,082.08	ROYAL BK OF CANADA COM NPV
Equities	41,800	2,457,081.70	ROYAL BK OF CANADA COM NPV
Equities	7,700	517,055.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	58,153	3,904,973.95	ROYAL CARIBBEAN CRUISES COM STK
Equities	12,178	817,752.70	ROYAL CARIBBEAN CRUISES COM STK
Equities	4,900	329,035.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	246,362	6,743,168.99	ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)
Equities	19,849	547,134.00	ROYAL DUTCH SHELL 'B'ORD EURO.07
Equities	3,000	216,060.00	ROYAL GOLD INC COM STK USD0.01
Equities	4,602	331,436.04	ROYAL GOLD INC COM STK USD0.01
Equities	3,575	55,519.75	RPC INC COM
Equities	3,503	54,401.59	RPC INC COM
Equities	5,100	254,745.00	RPM INTL INC
Equities	9,892	494,105.40	RPM INTL INC
Equities	13,200	659,340.00	RPM INTL INC
Equities	4,545	41,677.65	RPX CORP COM
Equities	2,100	73,269.00	RSP PERMIAN INC COM
Equities	29,610	1,033,092.90	RSP PERMIAN INC COM
Equities	4,850	169,216.50	RSP PERMIAN INC COM
Equities	5,000	17,950.00	RTI SURGICAL INC
Equities	2,499	34,111.35	RUBICON PROJ INC COM
Equities	500	340.00	RUBICON TECHNOLOGY INC COM MON STK
Equities	2,389	1,624.52	RUBICON TECHNOLOGY INC COM MON STK
Equities	3,300	11,913.00	RUBY TUESDAY INC COM
Equities	9,095	32,832.95	RUBY TUESDAY INC COM
Equities	2,800	43,484.00	RUDOPHL TECHNOLOGIES INC COM
Equities	1,722	26,742.66	RUDOPHL TECHNOLOGIES INC COM
Equities	120,000	139,309.96	RUENTEX DEVELOPMEN TWD10
Equities	116,000	174,041.35	RUENTEX INDUSTRIES TWD10
Equities	3,600	77,580.00	RUSH ENTERPRISES INC CL A CL A
Equities	923	19,890.65	RUSH ENTERPRISES INC CL A CL A
Equities	24,599	392,354.05	RUTHS HOSPITALITY GROUP INC
Equities	3,571	56,957.45	RUTHS HOSPITALITY GROUP INC
Equities	29,392	463,346.68	RWE AG NPV
Equities	1,080	66,031.20	RYDER SYS INC COM
Equities	3,879	237,162.06	RYDER SYS INC COM
Equities	3,572	180,921.80	RYMAN HOSPITALITY PPTY INC COM
Equities	3,532	178,895.80	RYMAN HOSPITALITY PPTY INC COM
Equities	1,300	31,785.00	S & T BANCORP INC COM STK
Equities	2,772	67,775.40	S & T BANCORP INC COM STK
Equities	2,400	40,632.00	S W BANCORP INC OKLA COM
Equities	5,338	572,553.88	S&P GLOBAL INC COM
Equities	12,190	1,307,499.40	S&P GLOBAL INC COM
Equities	19,394	2,080,200.44	S&P GLOBAL INC COM
Equities	5,800	622,108.00	S&P GLOBAL INC COM
Equities	25,044	981,975.24	S.W. AIRL CO COM
Equities	48,415	1,898,352.15	S.W. AIRL CO COM
Equities	109,372	4,288,476.12	S.W. AIRL CO COM
Equities	118,100	1,071,977.53	SABESP CIA SANEAME COM NPV
Equities	21,897	1,279,182.38	SABMILLER PLC ORD USD0.10
Equities	1,300	26,825.50	SABRA HEALTH CARE REIT INC COM
Equities	5,454	112,543.29	SABRA HEALTH CARE REIT INC COM
Equities	5,200	139,308.00	SABRE CORP COM
Equities	14,781	395,982.99	SABRE CORP COM
Equities	3,221	40,230.29	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	158,700	783,258.35	SAFESTORE HLDGS ORD GBP0.01
Equities	1,000	61,580.00	SAFETY INS GROUP INC COM
Equities	765	47,108.70	SAFETY INS GROUP INC COM
Equities	16,200	16,441.38	SAFEMAY CASA LEY NPV 01-30-2018 RIGHT
Equities	16,200	790.56	SAFEMAY PDC LLV CVR 01-30-2017 RIGHT
Equities	25,800	1,746,120.15	SAFRAN SA EURO.20
Equities	6,310	427,054.97	SAFRAN SA EURO.20
Equities	58,620	3,967,347.40	SAFRAN SA EURO.20
Equities	28,400	1,922,085.74	SAFRAN SA EURO.20
Equities	10,647	720,579.12	SAFRAN SA EURO.20
Equities	1,250	49,425.00	SAGA COMMUNICATIONS INC CL A NEW CL A NEW

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	500	15,065.00	SAGE THERAPEUTICS INC COM
Equities	1,036	31,214.68	SAGE THERAPEUTICS INC COM
Equities	1,466	21,960.68	SAGENT PHARMACEUTICALS INC COM STK
Equities	1,542	38,765.88	SALA INC COM STK
Equities	218,396	678,203.93	SAINSBURY(J) ORD GBP0.28571428
Equities	3,700	26,714.00	SALEM MEDIA GROUP INC COM STK
Equities	16,842	1,337,423.22	SALESFORCE COM INC COM STK
Equities	59,700	4,740,777.00	SALESFORCE COM INC COM STK
Equities	26,080	2,071,012.80	SALESFORCE COM INC COM STK
Equities	46,980	3,730,681.80	SALESFORCE COM INC COM STK
Equities	21,400	1,699,374.00	SALESFORCE COM INC COM STK
Equities	3,500	102,935.00	SALLY BEAUTY HLDGS INC COM STK
Equities	10,457	307,540.37	SALLY BEAUTY HLDGS INC COM STK
Equities	7,347	193,320.52	SALZGITTER AG ORD NPV
Equities	27,900	1,132,265.82	SAMPO PLC SER'A'NPV
Equities	146,100	403,952.72	SAMSONITE INTL SA
Equities	1,333,800	3,687,831.19	SAMSONITE INTL SA
Equities	1,197	1,480,856.88	SAMSUNG ELECTRONIC KRW5000
Equities	608	752,181.27	SAMSUNG ELECTRONIC KRW5000
Equities	8,563	747,129.83	SAMSUNG LIFE INSUR KRW500
Equities	5,388	38,039.28	SANCHEZ ENERGY CORP COM
Equities	1,100	95,304.00	SANDERSON FARMS INC COM
Equities	8,527	738,779.28	SANDERSON FARMS INC COM
Equities	1,252	108,473.28	SANDERSON FARMS INC COM
Equities	68,423	676,340.04	SANDVIK AB NPV
Equities	1,000	29,060.00	SANDY SPRING BANCORP INC CMT-COM
Equities	1,221	35,482.26	SANDY SPRING BANCORP INC CMT-COM
Equities	769	32,782.47	SANFILIPPO JOHN B & SON INC COM
Equities	3,200	18,528.00	SANGAMO BIOSCIENCES INC COM STK
Equities	5,100	29,529.00	SANGAMO BIOSCIENCES INC COM STK
Equities	8,913	57,688.20	SAN-IN GODO BANK NPV
Equities	12,738	475,548.69	SANKYO CO LTD NPV
Equities	2,900	77,749.00	SANMINA CORP COM
Equities	4,991	133,808.71	SANMINA CORP COM
Equities	59,953	4,990,030.62	SANOFI EUR2
Equities	89,687	7,464,862.08	SANOFI EUR2
Equities	6,781	564,398.74	SANOFI EUR2
Equities	5,093	423,902.49	SANOFI EUR2
Equities	38,849	3,233,494.57	SANOFI EUR2
Equities	156,607	1,617,750.31	SANTANDER CONSUMER USA HLDGS INC COM
Equities	7,653	79,055.49	SANTANDER CONSUMER USA HLDGS INC COM
Equities	185,100	829,963.93	SANYO DENKI CO NPV
Equities	47,378	3,534,939.08	SAP SE
Equities	71,024	5,299,200.33	SAP SE
Equities	7,155	533,844.59	SAP SE
Equities	20,310	1,515,357.61	SAP SE
Equities	27,100	2,033,042.00	SAP SE-SPONSORED ADR
Equities	2,831	212,381.62	SAP SE-SPONSORED ADR
Equities	35,000	163,636.05	SAPPI ZARI
Equities	20,400	589,191.93	SAPPORO HOLDINGS LTD JPY50
Equities	145,713	252,370.71	SARAS RAFFINERIE NPV
Equities	1,600	30,512.00	SAREPTA THERAPEUTICS INC COM
Equities	3,691	70,387.37	SAREPTA THERAPEUTICS INC COM
Equities	222,100	6,023,315.60	SASOL NPV
Equities	900	55,539.00	SAUL CTRS INC COM
Equities	841	51,898.11	SAUL CTRS INC COM
Equities	5,970	644,401.80	SBA COMMUNICATIONS CORP CL A COM
Equities	9,639	1,040,433.66	SBA COMMUNICATIONS CORP CL A COM
Equities	9,889	1,067,418.66	SBA COMMUNICATIONS CORP CL A COM
Equities	11,600	114,089.09	SBI HLDGS INC NPV
Equities	105,300	1,035,653.57	SBI HLDGS INC NPV
Equities	1,000	4.20	SCAN OPTICS INC COM
Equities	2,300	174,018.00	SCANA CORP NEW COM
Equities	10,083	762,879.78	SCANA CORP NEW COM
Equities	2,200	81,642.00	SCANSOURCE INC COM
Equities	32,517	1,206,705.87	SCANSOURCE INC COM
Equities	2,236	82,977.96	SCANSOURCE INC COM
Equities	1,307,312	4,789,248.45	SCENTRE GROUP
Equities	1,799,582	6,592,646.06	SCENTRE GROUP
Equities	66,250	5,239,050.00	SCHLUMBERGER LTD COM COM
Equities	102,207	8,082,529.56	SCHLUMBERGER LTD COM COM
Equities	6,910	546,442.80	SCHLUMBERGER LTD COM COM
Equities	27,870	1,642,853.12	SCHNEIDER ELECTRIC EUR4.00
Equities	13,500	795,784.61	SCHNEIDER ELECTRIC EUR4.00
Equities	1,300	22,880.00	SCHNITZER STL INDS INC CL A
Equities	1,803	31,732.80	SCHNITZER STL INDS INC CL A
Equities	1,700	67,337.00	SCHOLASTIC CORP COM
Equities	1,429	56,602.69	SCHOLASTIC CORP COM
Equities	2,200	53,724.00	SCHULMAN A INC COM
Equities	2,448	59,780.16	SCHULMAN A INC COM
Equities	60,652	1,535,102.12	SCHWAB CHARLES CORP COM NEW
Equities	89,261	2,259,195.91	SCHWAB CHARLES CORP COM NEW
Equities	48,669	1,231,812.39	SCHWAB CHARLES CORP COM NEW
Equities	9,800	248,038.00	SCHWAB CHARLES CORP COM NEW
Equities	2,100	74,088.00	SCHWEITZER-MAUDUIT INTL INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,638	93,068.64	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,779	36,293.74	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	2,157	125,860.95	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	2,683	156,553.05	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001
Equities	4,400	40,436.00	SCIENTIFIC GAMES CORP
Equities	5,532	50,839.08	SCIENTIFIC GAMES CORP
Equities	50,172	1,495,187.53	SCOR SE EUR7.876972
Equities	61,600	1,835,756.04	SCOR SE EUR7.876972
Equities	18,306	51,073.74	SCORPIO BULKERS USD0.01 (POST REV SPLIT)
Equities	1,700	118,847.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	21,000	1,468,110.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	3,032	211,967.12	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	3,011	47,694.24	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3,633	57,546.72	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3,300	205,491.00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	6,660	414,718.20	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	8,100	302,003.12	SCSK CORP NPV
Equities	20	57,412.80	SEABOARD CORP DEL COM
Equities	28	80,377.92	SEABOARD CORP DEL COM
Equities	460	1,467.40	SEACHANGE INTL INC COM
Equities	320	5,196.80	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	3,299	53,575.76	SEACOAST BKG CORP FLA COM NEW COM NEW
Equities	1,980	114,741.00	SEACOR HLDGS INC COM
Equities	1,813	105,063.35	SEACOR HLDGS INC COM
Equities	58,666	1,429,103.76	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	21,502	523,788.72	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	10,700	260,652.00	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	7,500	344,775.00	SEALED AIR CORP NEW COM STK
Equities	55,468	2,549,863.96	SEALED AIR CORP NEW COM STK
Equities	14,358	660,037.26	SEALED AIR CORP NEW COM STK
Equities	3,600	48,996.00	SEARS HLDGS CORP COM
Equities	4,172	56,780.92	SEARS HLDGS CORP COM
Equities	300	3,144.00	SEASPINE HLDGS CORP COM
Equities	700	7,336.00	SEASPINE HLDGS CORP COM
Equities	5,500	222,255.00	SEATTLE GENETICS INC COM
Equities	8,566	346,152.06	SEATTLE GENETICS INC COM
Equities	3,695	52,949.35	SEAWORLD ENTMT INC COM
Equities	71,895	814,237.16	SEEK LIMITED NPV
Equities	6,000	288,660.00	SEI INVTS CO COM
Equities	9,929	477,684.19	SEI INVTS CO COM
Equities	52,300	832,497.32	SEIKO EPSON CORP NPV
Equities	2,600	55,588.00	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	5,884	125,799.92	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	61,325	1,311,128.50	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	2,907	62,151.66	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	6,159	160,072.41	SELECT INCOME REIT COM SH BEN INT COM SHBEN INT
Equities	6,311	68,600.57	SELECT MED HLDGS CORP COM
Equities	3,700	141,377.00	SELECTIVE INS GROUP INC COM
Equities	4,619	176,491.99	SELECTIVE INS GROUP INC COM
Equities	1,416,500	2,967,924.81	SEMBCORP INDUSTRIE NPV
Equities	3,500	113,960.00	SEMGROUP CORP CL A CL A
Equities	3,427	111,583.12	SEMGROUP CORP CL A CL A
Equities	15,822	1,804,024.44	SEMPRA ENERGY INC COM STK
Equities	10,950	1,248,519.00	SEMPRA ENERGY INC COM STK
Equities	17,630	2,010,172.60	SEMPRA ENERGY INC COM STK
Equities	3,600	85,896.00	SEMTECH CORP COM
Equities	5,639	134,546.54	SEMTECH CORP COM
Equities	800	28,968.00	SENECA FOODS CORP NEW CL A
Equities	11,400	237,462.00	SENIOR HSG PPTY TR SH BEN INT SH BEN INT
Equities	16,394	341,487.02	SENIOR HSG PPTY TR SH BEN INT SH BEN INT
Equities	95,400	571,897.85	SENKO CO LTD NPV
Equities	7,782	21,400.50	SENOYX INC COM USD0.001
Equities	51,600	1,800,324.00	SENSATA TECHNOLOGIES HLDG NV
Equities	12,293	428,902.77	SENSATA TECHNOLOGIES HLDG NV
Equities	12,300	429,147.00	SENSATA TECHNOLOGIES HLDG NV
Equities	2,200	156,288.00	SENSIENT TECHNOLOGIES CORP COM
Equities	29,545	2,098,876.80	SENSIENT TECHNOLOGIES CORP COM
Equities	3,076	218,519.04	SENSIENT TECHNOLOGIES CORP COM
Equities	6,900	6,304.53	SEQUENOM INC COM NEW STK
Equities	11,859	10,835.56	SEQUENOM INC COM NEW STK
Equities	3,119	24,889.62	SEQUENTIAL BRNDS GROUP INC NEW COM
Equities	1,027	29,834.35	SERES THERAPEUTICS INC COM
Equities	2,000	99,680.00	SERITAGE GROWTH PPTY CL A
Equities	1,025	51,086.00	SERITAGE GROWTH PPTY CL A
Equities	10,500	283,920.00	SERVICE CORP INTL COM
Equities	13,275	358,956.00	SERVICE CORP INTL COM
Equities	700	27,860.00	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	9,622	382,955.60	SERVICEMASTER GLOBAL HLDGS INC COM
Equities	22,556	1,497,718.40	SERVICENOW INC COM USD0.001
Equities	900	59,760.00	SERVICENOW INC COM USD0.001
Equities	11,033	732,591.20	SERVICENOW INC COM USD0.001
Equities	2,324	9,365.72	SERVICEMASTER INTERNATIONAL
Equities	1,609	79,468.51	SERVISFIRST BANCSHARES INC COMMON STOCK
Equities	109,725	2,366,059.42	SES FDR EACH REP 1 'A' NPV
Equities	14,400	600,900.67	SEVEN & I HOLDINGS NPV

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	29,500	1,231,011.79	SEVEN & I HOLDINGS NPV
Equities	181,700	559,676.38	SEVEN BANK NPV
Equities	3,814	148,974.84	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	1,685	494,833.95	SHERWIN-WILLIAMS CO COM
Equities	3,680	1,080,705.60	SHERWIN-WILLIAMS CO COM
Equities	5,878	1,726,192.26	SHERWIN-WILLIAMS CO COM
Equities	15,961	67,988.66	SHIGA BANK NPV
Equities	479	3,491.91	SHILOH INDS INC COM
Equities	62,000	577,756.12	SHIMIZU CORP NPV
Equities	8,000	464,918.61	SHIN-ETSU CHEMICAL NPV
Equities	80,200	597,258.99	SHINKO PLANTECH NPV
Equities	537,000	774,695.39	SHINSEI BANK NPV
Equities	16,100	873,816.16	SHIONOGI & CO LTD NPV
Equities	9,200	499,323.52	SHIONOGI & CO LTD NPV
Equities	76,900	4,173,693.34	SHIONOGI & CO LTD NPV
Equities	2,510	36,997.40	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	14,468	2,663,219.74	SHIRE PLC ADR
Equities	1	108.60	SHIRE PLC ADR
Equities	6,664	1,226,657.57	SHIRE PLC ADR
Equities	58,140	3,607,057.02	SHIRE PLC ORD GBP0.05
Equities	4,793	297,361.96	SHIRE PLC ORD GBP0.05
Equities	70,654	4,383,436.65	SHIRE PLC ORD GBP0.05
Equities	1,500	37,590.00	SHOE CARNIVAL INC COM
Equities	1,188	29,771.28	SHOE CARNIVAL INC COM
Equities	1,650	19,387.50	SHORE BANCSHARES INC COM
Equities	5,858	39,190.02	SHORETEL INC COM
Equities	1,400	65,254.00	SHUTTERFLY INC COM
Equities	2,272	105,897.92	SHUTTERFLY INC COM
Equities	16	732.80	SHUTTERSTOCK INC COM
Equities	1,922	88,027.60	SHUTTERSTOCK INC COM
Equities	231,100	1,988,455.56	SIAS EURO.50
Equities	17,856	1,821,246.32	SIEMENS AG NPV(REGD)
Equities	12,971	1,322,994.29	SIEMENS AG NPV(REGD)
Equities	8,045	820,560.41	SIEMENS AG NPV(REGD)
Equities	700	6,909.00	SIFCO INDS INC COM STK
Equities	2,000	12,860.00	SIGMA DESIGNS INC COM
Equities	243	1,562.49	SIGMA DESIGNS INC COM
Equities	27	164.16	SIGMATRON INTL INC COM
Equities	1,800	224,856.00	SIGNATURE BK NY N Y COM
Equities	3,826	477,943.92	SIGNATURE BK NY N Y COM
Equities	1,965	161,935.65	SIGNET JEWELERS LTD ORD USD0.18
Equities	3,300	271,953.00	SIGNET JEWELERS LTD ORD USD0.18
Equities	5,657	466,193.37	SIGNET JEWELERS LTD ORD USD0.18
Equities	866,000	164,092.32	SIHUAN PHARM HLDG COMSTK
Equities	585	2,447,608.29	SIKA AG CHF45(BR)
Equities	3,300	169,818.00	SILGAN HLDGS INC COM
Equities	3,282	168,891.72	SILGAN HLDGS INC COM
Equities	1,300	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	3,400	17,102.00	SILICON GRAPHICS INTL CORP COM
Equities	2,190	106,740.60	SILICON LABORATORIES INC COM
Equities	2,609	127,162.66	SILICON LABORATORIES INC COM
Equities	1,305	22,224.15	SILVER BAY RLTY TR CORP COM
Equities	3,762	45,708.30	SILVER SPRING NETWORKS INC COM
Equities	2,100	96,988.50	SIMMONS 1ST NATL CORP CL A \$0.01 PAR
Equities	2,322	107,241.57	SIMMONS 1ST NATL CORP CL A \$0.01 PAR
Equities	74,479	16,154,495.10	SIMON PROPERTY GROUP INC COM
Equities	16,741	3,631,122.90	SIMON PROPERTY GROUP INC COM
Equities	22,674	4,917,990.60	SIMON PROPERTY GROUP INC COM
Equities	7,640	1,657,116.00	SIMON PROPERTY GROUP INC COM
Equities	9,836	2,133,428.40	SIMON PROPERTY GROUP INC COM
Equities	1,900	75,943.00	SIMPSON MFG INC COM
Equities	2,981	119,150.57	SIMPSON MFG INC COM
Equities	2,300	68,678.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	5,560	166,021.60	SINCLAIR BROADCAST GROUP INC CL A
Equities	1,482,400	3,469,470.24	SINGAPORE TECHNOLOGIES ENGINEERING
Equities	1,917,600	5,884,306.41	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	826,200	2,535,259.68	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	358,000	584,211.04	SINO LAND CO NPV
Equities	527,000	859,997.81	SINO LAND CO NPV
Equities	830,000	378,734.07	SINOPEC S/PETROCHE 'H'CN1
Equities	1,308,000	596,848.39	SINOPEC S/PETROCHE 'H'CN1
Equities	881,033	139,685.17	SINOTRANS SHIPPING NPV
Equities	183,500	724,825.00	SIRIUS XM HLDGS INC COM
Equities	156,508	618,206.60	SIRIUS XM HLDGS INC COM
Equities	3,300	191,235.00	SIX FLAGS ENTMT CORP NEW COM
Equities	6,522	377,949.90	SIX FLAGS ENTMT CORP NEW COM
Equities	2,409	5,516.61	SIZMEK INC COM
Equities	900	35,442.00	SJW CORP COM
Equities	687	27,054.06	SJW CORP COM
Equities	530	93,176.19	SK HOLDINGS CO LTD
Equities	6,799	829,326.30	SK INNOVATION CO.LTD KRW5000
Equities	590	110,383.30	SK TELECOM KRW500
Equities	65,010	559,736.51	SKAND ENSKILDA BKN SER'A'NPV
Equities	330,840	2,848,534.47	SKAND ENSKILDA BKN SER'A'NPV
Equities	4,500	133,740.00	SKECHERS U S A INC CL A CL A ISIN #US8305661055

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,904	264,626.88	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	228,383	2,588,964.16	SKY PLC
Equities	154,700	1,753,689.00	SKY PLC
Equities	150,800	1,709,478.35	SKY PLC
Equities	287	2,697.80	SKYLINE CORP COM
Equities	3,200	84,672.00	SKYWEST INC COM
Equities	4,551	120,419.46	SKYWEST INC COM
Equities	7,037	445,301.36	SKYWORKS SOLUTIONS INC COM
Equities	7,950	503,076.00	SKYWORKS SOLUTIONS INC COM
Equities	14,096	891,994.88	SKYWORKS SOLUTIONS INC COM
Equities	67,500	7,186,725.00	SL GREEN RLTY CORP COM STK
Equities	6,839	728,148.33	SL GREEN RLTY CORP COM STK
Equities	7,109	756,895.23	SL GREEN RLTY CORP COM STK
Equities	4,300	457,821.00	SL GREEN RLTY CORP COM STK
Equities	20,400	126,072.00	SLM CORP COM
Equities	364,760	2,254,216.80	SLM CORP COM
Equities	30,921	191,091.78	SLM CORP COM
Equities	4,000	108,000.00	SM ENERGY CO COM
Equities	4,264	115,128.00	SM ENERGY CO COM
Equities	3,086	45,950.54	SMART & FINAL STORES INC COM
Equities	397,000	706,191.71	SMARTONE TELECOM HKD0.10
Equities	81,887	1,386,941.00	SMITH & NEPHEW ORD USD0.20
Equities	2,200	59,796.00	SMITH & WESSON HLDG CORP COM
Equities	4,511	122,608.98	SMITH & WESSON HLDG CORP COM
Equities	3,200	281,952.00	SMITH A O CORP COM
Equities	30,180	2,659,159.80	SMITH A O CORP COM
Equities	8,340	734,837.40	SMITH A O CORP COM
Equities	5,543	488,393.73	SMITH A O CORP COM
Equities	3,200	1,893.44	SMITH MICRO SOFTWARE INC COM STK
Equities	5,590	851,971.90	SMUCKER J M CO COM NEW
Equities	9,003	1,372,147.23	SMUCKER J M CO COM NEW
Equities	23,898	527,442.40	SMURFIT KAPPA COMM STOCK
Equities	32,500	717,293.42	SMURFIT KAPPA COMM STOCK
Equities	6,000	131,980.86	SMURFIT KAPPA GROUP PLC ORD EUR0.001
Equities	2,090	329,843.80	SNAP-ON INC COM
Equities	31,043	4,899,206.26	SNAP-ON INC COM
Equities	23,400	3,692,988.00	SNAP-ON INC COM
Equities	4,519	713,188.58	SNAP-ON INC COM
Equities	21,733	3,429,902.06	SNAP-ON INC COM
Equities	59	1,999.51	SNYDERS-LANCE INC COM
Equities	4,275	144,879.75	SNYDERS-LANCE INC COM
Equities	5,411	183,378.79	SNYDERS-LANCE INC COM
Equities	63,224	1,981,433.85	SOCIETE GENERALE EUR1.25
Equities	1,336,672	2,114,950.57	SODA SANAYII TRY1
Equities	22,500	2,418,649.30	SODEXHO EUR4
Equities	37,300	2,104,783.12	SOFTBANK GROUP CORP
Equities	12,198	801,656.99	S-OIL CORP KRW2500
Equities	7,550	496,188.74	S-OIL CORP KRW2500
Equities	900	21,537.00	SOLARCITY CORP COM
Equities	4,399	105,268.07	SOLARCITY CORP COM
Equities	45,000	1,183,668.00	SOMPO JAPAN NIPPONKOA HOLDINGS INC
Equities	1,500	25,665.00	SONIC AUTOMOTIVE INC CL A
Equities	91,979	1,573,760.69	SONIC AUTOMOTIVE INC CL A
Equities	2,306	39,455.66	SONIC AUTOMOTIVE INC CL A
Equities	1,900	51,395.00	SONIC CORP COM
Equities	3,098	83,800.90	SONIC CORP COM
Equities	440	2,723.60	SONIC FDRY INC COM NEW COM NEW
Equities	40,612	651,665.41	SONIC HEALTHCARE NPV
Equities	5,000	248,300.00	SONOCO PROD CO COM
Equities	7,185	356,807.10	SONOCO PROD CO COM
Equities	6,930	344,143.80	SONOCO PROD CO COM
Equities	4,449	38,661.81	SONUS NETWORKS INC COM NEW COM NEW
Equities	22,100	2,285,054.22	SOPRA STERIA GROUP
Equities	3,200	87,680.00	SOTHEBYS HLDGS INC CL A (DE)
Equities	4,372	119,792.80	SOTHEBYS HLDGS INC CL A (DE)
Equities	4,000	126,480.00	SOUTH JERSEY INDS INC COM
Equities	5,428	171,633.36	SOUTH JERSEY INDS INC COM
Equities	200	13,610.00	SOUTH ST CORP COM
Equities	1,825	124,191.25	SOUTH ST CORP COM
Equities	50,380	2,701,879.40	SOUTHERN CO COM STK
Equities	68,556	3,676,658.28	SOUTHERN CO COM STK
Equities	800	18,824.00	SOUTHERN MO BANCORP INC COM
Equities	5,743	154,946.14	SOUTH COPPER CORP DEL COM
Equities	2,138	66,106.96	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM
Equities	2,100	165,291.00	SOUTHWEST GAS CORP COM
Equities	3,788	298,153.48	SOUTHWEST GAS CORP COM
Equities	22,980	289,088.40	SOUTHWESTERN ENERGY CO COM
Equities	31,221	392,760.18	SOUTHWESTERN ENERGY CO COM
Equities	1,900	199,348.00	SOVRAN SELF STORAGE INC COM
Equities	3,806	399,325.52	SOVRAN SELF STORAGE INC COM
Equities	2,000	45,160.00	SP PLUS CORP COM
Equities	2,065	46,627.70	SP PLUS CORP COM
Equities	500	8,945.00	SPAN AMER MED SYS INC COM
Equities	91	323.96	SPANISH BROADCASTING SYS INC CL A NEW
Equities	800	840.00	SPAR GROUP INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,048	53,584.24	SPARK THERAPEUTICS INC COM
Equities	2,850	17,841.00	SPARTAN MTRS INC COM
Equities	7,550	47,263.00	SPARTAN MTRS INC COM
Equities	4,380	133,940.40	SPARTANNASH CO COM NPV
Equities	18,388	562,305.04	SPARTANNASH CO COM NPV
Equities	2,700	82,566.00	SPARTANNASH CO COM NPV
Equities	1,980	43,104.60	SPARTON CORP COM STK
Equities	10,782	2,259,152.46	SPDR S&P 500 ETF TRUST
Equities	65,588	2,402,488.44	SPECTRA ENERGY CORP COM STK
Equities	30,400	1,113,552.00	SPECTRA ENERGY CORP COM STK
Equities	50,915	1,865,016.45	SPECTRA ENERGY CORP COM STK
Equities	15,036	550,768.68	SPECTRA ENERGY CORP COM STK
Equities	3,200	59,872.00	SPECTRANETICS CORP COM
Equities	47,925	896,676.75	SPECTRANETICS CORP COM
Equities	2,030	37,981.30	SPECTRANETICS CORP COM
Equities	2,196	262,004.76	SPECTRUM BRANDS HLDGS INC COM STK
Equities	3,300	21,681.00	SPECTRUM PHARMACEUTICALS INC COM
Equities	5,770	37,908.90	SPECTRUM PHARMACEUTICALS INC COM
Equities	1,600	28,400.00	SPEEDWAY MOTORSPORTS INC COM
Equities	297	5,271.75	SPEEDWAY MOTORSPORTS INC COM
Equities	2,390	169,307.60	SPIRE INC COM
Equities	41,310	2,926,400.40	SPIRE INC COM
Equities	3,180	225,271.20	SPIRE INC COM
Equities	6,600	283,800.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	8,893	382,399.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	5,328	239,067.36	SPIRIT AIRLS INC COM
Equities	384,600	4,911,342.00	SPIRIT RLTY CAP INC NEW COM
Equities	37,069	473,371.13	SPIRIT RLTY CAP INC NEW COM
Equities	1,200	65,016.00	SPLUNK INC COMSTK COM USD0.001
Equities	9,520	515,793.60	SPLUNK INC COMSTK COM USD0.001
Equities	2,500	47,912.50	SPOK HLDGS INC COM
Equities	2,955	56,632.57	SPOK HLDGS INC COM
Equities	3,082	24,840.92	SPORTSMANS WHSE HLDGS INC COM
Equities	32,900	149,037.00	SPRINT CORP COM SER 1 COM SER 1
Equities	55,318	250,590.54	SPRINT CORP COM SER 1 COM SER 1
Equities	9,870	226,023.00	SPROUTS FMRS MKT INC COM
Equities	1,356	82,173.60	SPS COMM INC COM
Equities	2,290	34,006.50	SPX CORP COM
Equities	3,403	50,534.55	SPX CORP COM
Equities	2,190	57,093.30	SPX FLOW INC COM
Equities	3,403	88,716.21	SPX FLOW INC COM
Equities	30,000	967,930.60	SQUARE ENIX HOLDINGS CO LTD NPV
Equities	3,484	31,530.20	SQUARE INC CL A CL A
Equities	19,174	538,405.92	SS&C TECHNOLOGIES HLDGS INC COM
Equities	2,600	73,008.00	SS&C TECHNOLOGIES HLDGS INC COM
Equities	12,064	338,757.12	SS&C TECHNOLOGIES HLDGS INC COM
Equities	1,100	24,101.00	ST AUTO FINL CORP COM
Equities	2,046	44,827.86	ST AUTO FINL CORP COM
Equities	6,000	106,320.00	ST JOE CO COM
Equities	5,389	95,493.08	ST JOE CO COM
Equities	13,200	1,029,600.00	ST JUDE MED INC COM
Equities	20,744	1,618,032.00	ST JUDE MED INC COM
Equities	1,600	124,800.00	ST JUDE MED INC COM
Equities	3,300	18,183.00	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	4,149	98,787.69	STAG INDL INC COM
Equities	2,200	10,736.00	STAGE STORES INC COM NEW COM NEW
Equities	2,610	12,736.80	STAGE STORES INC COM NEW COM NEW
Equities	98,100	303,064.71	STAGECOACH GROUP PLC ORD SHS
Equities	500	43,710.00	STAMPS COM INC COM NEW
Equities	916	80,076.72	STAMPS COM INC COM NEW
Equities	44,900	391,821.10	STANDARD BK GR LTD ZAR0.1
Equities	43,305	326,847.62	STANDARD CHARTERED PLC SHS
Equities	181,100	710,789.35	STANDARD LIFE ORD GBP0.122222
Equities	1,202	47,815.56	STANDARD MTR PRODS INC COM
Equities	900	74,367.00	STANDEX INTL CORP COM
Equities	1,027	84,861.01	STANDEX INTL CORP COM
Equities	6,747	750,401.34	STANLEY BLACK & DECKER INC COM
Equities	10,925	1,215,078.50	STANLEY BLACK & DECKER INC COM
Equities	3,700	411,514.00	STANLEY BLACK & DECKER INC COM
Equities	4	9.80	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	55,700	1,343,713.71	STANTEC INC COM
Equities	34,900	300,838.00	STAPLES INC COM
Equities	45,525	392,425.50	STAPLES INC COM
Equities	65,800	3,758,496.00	STARBUCKS CORP COM
Equities	107,976	6,167,589.12	STARBUCKS CORP COM
Equities	111,417	6,364,139.04	STARBUCKS CORP COM
Equities	40,200	2,296,224.00	STARBUCKS CORP COM
Equities	1,000	11,910.00	STARRETT L S CO CL A
Equities	48,200	2,527,692.76	START TODAY CO LTD NPV
Equities	2,800	12,236.00	STARTEK INC COM
Equities	9,900	732,105.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	12,090	894,055.50	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	6,600	136,752.00	STARWOOD PROPERTY TRUST INC COM REIT
Equities	17,552	363,677.44	STARWOOD PROPERTY TRUST INC COM REIT
Equities	4,203	125,753.76	STARZ LIBERTY SER A COMMON STOCK

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,842	174,792.64	STARZ LIBERTY SER A COMMON STOCK
Equities	29,399	931,948.30	STATE BANK OF INDIA GDR-EACH REPR 10 EQT SHS INR1(REG S)
Equities	3,634	73,951.90	STATE BK FINL CORP COM
Equities	3,118	32,832.54	STATE NATL COS INC COM
Equities	18,984	1,023,617.28	STATE STR CORP COM
Equities	29,106	1,569,395.52	STATE STR CORP COM
Equities	23,700	1,277,904.00	STATE STR CORP COM
Equities	88,815	1,529,435.70	STATOIL ASA
Equities	26,111	639,719.50	STEEL DYNAMICS INC COM
Equities	10,800	264,600.00	STEEL DYNAMICS INC COM
Equities	17,030	417,235.00	STEEL DYNAMICS INC COM
Equities	4,000	54,280.00	STEELCASE INC CL A COM
Equities	47,063	638,644.91	STEELCASE INC CL A COM
Equities	6,773	91,909.61	STEELCASE INC CL A COM
Equities	2,000	15,440.00	STEIN MART INC COM
Equities	1,191	9,194.52	STEIN MART INC COM
Equities	225	90.54	STEMCELLS INC COM PAR \$0.01 COM PAR \$0.01
Equities	1,000	59,530.00	STEPAN CO COM
Equities	1,600	95,248.00	STEPAN CO COM
Equities	290	272.62	STEREOTAXIS INC COM NEW
Equities	3,900	406,068.00	STERICYCLE INC COM
Equities	14,725	1,533,167.00	STERICYCLE INC COM
Equities	6,024	627,218.88	STERICYCLE INC COM
Equities	57,108	3,926,175.00	STERIS PLC NEW STERIS LTD COMSTK
Equities	33,835	2,326,156.25	STERIS PLC NEW STERIS LTD COMSTK
Equities	6,045	415,593.75	STERIS PLC NEW STERIS LTD COMSTK
Equities	7,035	110,449.50	STERLING BANCORP DEL COM
Equities	9,769	153,373.30	STERLING BANCORP DEL COM
Equities	747	3,667.77	STERLING CONSTR INC COM
Equities	1,700	70,397.00	STEWART INFORMATION SVCS CORP COM
Equities	30,441	1,260,561.81	STEWART INFORMATION SVCS CORP COM
Equities	29,270	1,212,070.70	STEWART INFORMATION SVCS CORP COM
Equities	2,316	95,905.56	STEWART INFORMATION SVCS CORP COM
Equities	3,088	97,117.60	STIFEL FINL CORP COM
Equities	26,994	848,961.30	STIFEL FINL CORP COM
Equities	36,773	1,156,510.85	STIFEL FINL CORP COM
Equities	5,102	160,457.90	STIFEL FINL CORP COM
Equities	7,200	85,392.00	STILLWATER MNG CO COM
Equities	10,719	127,127.34	STILLWATER MNG CO COM
Equities	3,150	88,924.50	STK YARDS BANCORP INC COM NPV
Equities	1,423	40,171.29	STK YARDS BANCORP INC COM NPV
Equities	455	5,487.30	STONE ENERGY CORP COM NEW COM NEW
Equities	800	25,816.00	STONEGATE BK FT LAUDERDALE FLA COM STK
Equities	4,000	59,760.00	STONERIDGE INC COM
Equities	1,697	25,353.18	STONERIDGE INC COM
Equities	2,600	76,570.00	STORE CAPITAL CORPORATION COM USD0.01
Equities	10,183	299,889.35	STORE CAPITAL CORPORATION COM USD0.01
Equities	25,983	782,263.57	STRABAG SE NPV (BR)
Equities	750	20,752.50	STRAIGHT PATH COMMUNICATIONS INC CL B CLB
Equities	244	6,751.48	STRAIGHT PATH COMMUNICATIONS INC CL B CLB
Equities	79	3,220.83	STRATTEC SEC CORP COM
Equities	700	34,391.00	STRAYER ED INC COM
Equities	954	46,870.02	STRAYER ED INC COM
Equities	1,200	1,440.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	15,870	1,901,702.10	STRYKER CORP
Equities	23,175	2,777,060.25	STRYKER CORP
Equities	12,318	1,476,065.94	STRYKER CORP
Equities	100	6,401.00	STURM RUGER & CO INC COM
Equities	1,440	92,174.40	STURM RUGER & CO INC COM
Equities	41,711	405,249.11	SUBSEA 7 SA USD2
Equities	1,600	17,552.00	SUCAMPO PHARMACEUTICALS INC CL A COM STK
Equities	1,886	20,689.42	SUCAMPO PHARMACEUTICALS INC CL A COM STK
Equities	64,653	1,011,313.63	SUEZ EUR4
Equities	1,500	46,965.00	SUFFOLK BANCORP COM
Equities	111,100	700,669.66	SUMCO CORPORATION NPV
Equities	194,000	790,447.41	SUMITOMO CHEMICAL CO. LTD NPV
Equities	69,000	281,138.51	SUMITOMO CHEMICAL CO. LTD NPV
Equities	587,000	2,391,714.59	SUMITOMO CHEMICAL CO. LTD NPV
Equities	23,100	658,841.99	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	9,263	264,192.79	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	75,698	2,032,460.68	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	56,800	754,638.85	SUMITOMO RUBBER NPV
Equities	6,414	84,921.36	SUMMIT HOTEL PROPERTIES INC COM
Equities	1,700	34,782.00	SUMMIT MATLS INC CL A CL A
Equities	6,590	134,831.40	SUMMIT MATLS INC CL A CL A
Equities	523	10,805.18	SUN BANCORP INC NEW JERSEY COM USD5.00(POST REV SPLIT)
Equities	49,670	3,806,708.80	SUN COMMUNITIES INC COM
Equities	3,000	229,920.00	SUN COMMUNITIES INC COM
Equities	5,368	411,403.52	SUN COMMUNITIES INC COM
Equities	151,000	1,811,116.34	SUN HUNG KAI PROP NPV
Equities	473,000	5,673,231.97	SUN HUNG KAI PROP NPV
Equities	64,000	767,625.47	SUN HUNG KAI PROP NPV
Equities	2,375	70,513.75	SUN HYDRAULICS CORP COM
Equities	2,309	68,554.21	SUN HYDRAULICS CORP COM
Equities	7,335	240,808.05	SUN LIFE FINANCIAL INC.

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	59,500	1,944,390.54	SUN LIFE FINL INC COM NPV
Equities	23,660	971,952.80	SUN TR BANKS INC COM
Equities	37,503	1,540,623.24	SUN TR BANKS INC COM
Equities	48,179	1,979,193.32	SUN TR BANKS INC COM
Equities	3,973	23,122.86	SUNCOKE ENERGY INC COM USD0.01
Equities	6,027	35,077.14	SUNCOKE ENERGY INC COM USD0.01
Equities	90,700	2,503,032.26	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	5,434	150,684.82	SUNCOR ENERGY INC NEW COM STK
Equities	11,955	70,893.15	SUNEDISON SEMICONDUCTOR LTD COM NPV
Equities	3,209	19,029.37	SUNEDISON SEMICONDUCTOR LTD COM NPV
Equities	235,000	822,414.43	SUNNY OPTICAL TECH HKD0.10
Equities	4,400	68,156.00	SUNPOWER CORP COM
Equities	4,686	72,586.14	SUNPOWER CORP COM
Equities	149,649	1,806,263.43	SUNSTONE HOTEL INVS INC NEW COM
Equities	4,501	54,327.07	SUNSTONE HOTEL INVS INC NEW COM
Equities	16,429	198,298.03	SUNSTONE HOTEL INVS INC NEW COM
Equities	61,300	2,760,561.46	SUNTORY BEVERAGE & NPV
Equities	46,588	1,157,711.80	SUPER MICRO COMPUTER INC COM
Equities	2,872	71,369.20	SUPER MICRO COMPUTER INC COM
Equities	13,000	61,360.00	SUPER VALU INC COM
Equities	20,691	97,661.52	SUPER VALU INC COM
Equities	7,585	139,639.85	SUPERIOR ENERGY SVCS INC COM
Equities	73,575	1,354,515.75	SUPERIOR ENERGY SVCS INC COM
Equities	12,367	227,676.47	SUPERIOR ENERGY SVCS INC COM
Equities	2,300	61,594.00	SUPERIOR INDS INTL INC COM
Equities	2,430	65,075.40	SUPERIOR INDS INTL INC COM
Equities	172	3,283.48	SUPERIOR UNIFORM GROUP INC COM
Equities	400	8,148.00	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	84,790	1,727,172.30	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	2,686	54,713.82	SUPERNUS PHARMACEUTICALS INC COM STK
Equities	7,900	6,643.90	SUPPORT COM INC COM
Equities	1,493	20,454.10	SUPREME INDS INC CL A CL A
Equities	2,406	114,694.02	SURGICAL CARE AFFILIATES INC COM
Equities	900	21,132.00	SURMODICS INC COM
Equities	2,100	49,308.00	SURMODICS INC COM
Equities	23,800	534,740.23	SURUGA BANK NPV
Equities	88,200	1,981,684.37	SURUGA BANK NPV
Equities	15,389	481,515.64	SUZUKEN CO LTD NPV
Equities	68,200	1,830,477.63	SUZUKI MOTOR CORP NPV
Equities	28,600	767,619.65	SUZUKI MOTOR CORP NPV
Equities	2,200	209,352.00	SVB FINANCIAL GROUP COMMON STOCK
Equities	3,919	372,932.04	SVB FINANCIAL GROUP COMMON STOCK
Equities	27,500	872,773.73	SVENSKA CELLULOSA SER'A NPV
Equities	76,095	2,415,942.38	SVENSKA CELLULOSA SER'B NPV
Equities	24,708	784,455.01	SVENSKA CELLULOSA SER'B NPV
Equities	1,433	416,279.00	SWATCH GROUP CHF2.25(BR)
Equities	79,903	1,656,963.79	SWEDBANK AG SEK20 SER'A'
Equities	43,660	905,385.77	SWEDBANK AG SEK20 SER'A'
Equities	15,037	231,720.17	SWIFT TRANSN CO CL A CL A COM STK
Equities	4,800	73,968.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	7,529	116,021.89	SWIFT TRANSN CO CL A CL A COM STK
Equities	570	131,002.87	SWISS LIFE HOLDINGS AG
Equities	9,090	2,089,151.10	SWISS LIFE HOLDINGS AG
Equities	5,350	465,420.34	SWISS RE AG CHF0.10
Equities	24,330	2,116,575.14	SWISS RE AG CHF0.10
Equities	25,200	2,192,260.32	SWISS RE AG CHF0.10
Equities	7,498	652,284.44	SWISS RE AG CHF0.10
Equities	3,110	77,647.83	SYDBANK DKK10
Equities	2,213	64,088.48	SYKES ENTERPRISES INC COM
Equities	3,279	94,959.84	SYKES ENTERPRISES INC COM
Equities	38,300	786,682.00	SYMANTEC CORP COM
Equities	41,338	849,082.52	SYMANTEC CORP COM
Equities	44,109	905,998.86	SYMANTEC CORP COM
Equities	21,033	1,428,868.31	SYMRISE AG NPV (BR)
Equities	3,100	23,746.00	SYNALLOY CORP COM
Equities	1,500	80,625.00	SYNAPTICS INC COM
Equities	2,782	149,532.50	SYNAPTICS INC COM
Equities	800	25,488.00	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	2,295	73,118.70	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	312,474	7,899,342.72	SYNCHRONY FINL COM
Equities	41,600	1,051,648.00	SYNCHRONY FINL COM
Equities	73,040	1,846,451.20	SYNCHRONY FINL COM
Equities	60,976	1,541,473.28	SYNCHRONY FINL COM
Equities	163,798	4,140,813.44	SYNCHRONY FINL COM
Equities	23,526	89,398.80	SYNERGY PHARMACEUTICALS INC FLA COM NEW
Equities	3,900	25,974.00	SYNERGY RES CORP COM
Equities	143,077	952,892.82	SYNERGY RES CORP COM
Equities	18,255	121,578.30	SYNERGY RES CORP COM
Equities	8,698	3,340,096.28	SYNGENTA CHF0.10 (REGD)
Equities	17,496	6,718,593.31	SYNGENTA CHF0.10 (REGD)
Equities	800	75,856.00	SYNNEX CORP COM STK
Equities	2,164	205,190.48	SYNNEX CORP COM STK
Equities	8,000	432,640.00	SYNOPSIS INC COM
Equities	33,858	1,831,040.64	SYNOPSIS INC COM
Equities	11,097	600,125.76	SYNOPSIS INC COM



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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,500	159,445.00	SYNOVUS FINL CORP COM NEW COM NEW
Equities	44,375	1,286,431.25	SYNOVUS FINL CORP COM NEW COM NEW
Equities	8,895	257,866.05	SYNOVUS FINL CORP COM NEW COM NEW
Equities	2,800	126,728.00	SYNTEL INC COM
Equities	2,846	128,809.96	SYNTEL INC COM
Equities	2,900	2,465.00	SYPRIS SOLUTIONS INC COM STOCK
Equities	27,000	1,369,980.00	SYSCO CORP COM
Equities	38,799	1,968,661.26	SYSCO CORP COM
Equities	48,180	2,444,653.20	SYSCO CORP COM
Equities	6,700	339,958.00	SYSCO CORP COM
Equities	10,000	681,352.96	SYSTEMEX CORP NPV
Equities	2,000	17,060.00	SYSTEMAX INC COM
Equities	1,566	13,357.98	SYSTEMAX INC COM
Equities	11,730	855,938.10	T ROWE PRICE GROUP INC
Equities	18,053	1,317,327.41	T ROWE PRICE GROUP INC
Equities	66,159	4,827,622.23	T ROWE PRICE GROUP INC
Equities	1,237	60,514.04	TABLEAU SOFTWARE INC CL A CL A
Equities	500	24,460.00	TABLEAU SOFTWARE INC CL A CL A
Equities	3,879	189,760.68	TABLEAU SOFTWARE INC CL A CL A
Equities	121,000	284,247.98	TAIHEIYO CEMENT NPV
Equities	2,200	27,852.00	TAILORED BRANDS INC COM
Equities	4,060	51,399.60	TAILORED BRANDS INC COM
Equities	50,000	408,421.87	TAISEI CORP NPV
Equities	100,000	816,843.75	TAISEI CORP NPV
Equities	334,000	1,682,476.21	TAIWAN SEMICON MAN TWD10
Equities	58,000	292,166.53	TAIWAN SEMICON MAN TWD10
Equities	229,000	1,153,554.05	TAIWAN SEMICON MAN TWD10
Equities	597,000	3,007,300.29	TAIWAN SEMICON MAN TWD10
Equities	9,237	242,286.51	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR
Equities	141,000	6,080,358.71	TAKEDA PHARMACEUTICAL CO NPV
Equities	4,300	163,056.00	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	47,135	1,787,359.20	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	6,007	227,785.44	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM
Equities	25,572	756,537.37	TALANX AG NPV
Equities	5,432	73,603.60	TALEN ENERGY CORP COM
Equities	3,253	44,078.15	TALEN ENERGY CORP COM
Equities	5,252	100,680.84	TALMER BANCORP INC COM CL A COM
Equities	2,000	14,220.00	TANDY LEATHER FACTORY INC COM
Equities	4,680	188,042.40	TANGER FACTORY OUTLET CTRS INC COM
Equities	7,064	283,831.52	TANGER FACTORY OUTLET CTRS INC COM
Equities	3,401	26,255.72	TANGOE INC COM STK
Equities	3,000	126,420.00	TARGA RES CORP COM
Equities	11,714	493,627.96	TARGA RES CORP COM
Equities	29,490	2,058,991.80	TARGET CORP COM STK
Equities	43,414	3,031,165.48	TARGET CORP COM STK
Equities	59,307	4,140,814.74	TARGET CORP COM STK
Equities	1,590	231,504.00	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	8,890	1,294,384.00	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	18,500	2,693,600.00	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	938	136,572.80	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	3,200	79,616.00	TASER INTL INC COM
Equities	3,392	84,392.96	TASER INTL INC COM
Equities	3,200	237,440.00	TAUBMAN CTRS INC COM
Equities	4,543	337,090.60	TAUBMAN CTRS INC COM
Equities	2,487	36,907.08	TAYLOR MORRISON HOME CORP COM USD0.00001
Equities	835,931	1,478,416.11	TAYLOR WIMPEY ORD GBP0.01
Equities	7,800	98,670.00	TCF FNCL CORP COM
Equities	16,361	206,966.65	TCF FNCL CORP COM
Equities	25,044	382,672.32	TCP CAP CORP COM
Equities	212,078	6,038,921.05	TD AMERITRADE HLDG CORP COM STK
Equities	14,393	409,840.67	TD AMERITRADE HLDG CORP COM STK
Equities	81,547	2,322,050.82	TD AMERITRADE HLDG CORP COM STK
Equities	19,281	549,026.47	TD AMERITRADE HLDG CORP COM STK
Equities	19,900	566,652.50	TD AMERITRADE HLDG CORP COM STK
Equities	5,100	281,869.58	TDK CORP NPV
Equities	26,605	1,519,411.55	TE CONNECTIVITY LTD
Equities	16,900	965,159.00	TE CONNECTIVITY LTD
Equities	2,700	109,809.00	TEAM HEALTH HLDGS INC COM
Equities	5,023	204,285.41	TEAM HEALTH HLDGS INC COM
Equities	2,911	72,280.13	TEAM INC COM STK
Equities	1,800	129,330.00	TECH DATA CORP COM
Equities	2,450	176,032.50	TECH DATA CORP COM
Equities	124,700	777,045.44	TECHNICOLOR EUR1
Equities	11,762	637,865.32	TECHNIP NPV
Equities	361,000	1,500,686.39	TECHTRONIC INDUSTR NPV
Equities	18,654	554,565.19	TECNICAS REUNIDAS ORD EURO.10
Equities	8,070	239,913.21	TECNICAS REUNIDAS ORD EURO.10
Equities	2,500	17,825.00	TEEKAY CORP COM
Equities	3,300	23,529.00	TEEKAY CORP COM
Equities	11,700	271,089.00	TEGNA INC COM
Equities	15,974	370,117.58	TEGNA INC COM
Equities	73,000	239,799.20	TEIJIN LTD NPV
Equities	564,000	1,852,695.19	TEIJIN LTD NPV
Equities	1,500	35,460.00	TEJON RANCH CO COM
Equities	472	11,158.08	TEJON RANCH CO COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,353,918	1,105,539.40	TELECOM ITALIA SPA NPV
Equities	1,700	168,385.00	TELEDYNE TECHNOLOGIES INC COM
Equities	2,394	237,125.70	TELEDYNE TECHNOLOGIES INC COM
Equities	1,290	228,729.90	TELEFLEX INC COM
Equities	3,101	549,838.31	TELEFLEX INC COM
Equities	173,383	711,345.10	TELEFONICA DEUTSCH NPV
Equities	375,640	3,530,504.08	TELEFONICA SA EUR1
Equities	3,925,100	1,182,357.46	TELEKOMUNIKASI SER'B'DR50
Equities	2,608	77,353.28	TELEPHONE & DATA SYS INC COM STK
Equities	6,081	180,362.46	TELEPHONE & DATA SYS INC COM STK
Equities	2,300	62,399.00	TELETECH HLDGS INC COM
Equities	781	21,188.53	TELETECH HLDGS INC COM
Equities	155,502	728,993.05	TELIA COMPANY AB NPV
Equities	2,073,523	9,720,671.52	TELIA COMPANY AB NPV
Equities	445	3,177.30	TELIGENT INC NEW COM
Equities	548,528	2,270,892.68	TELSTRA CORP LTD NPV
Equities	177,200	733,603.72	TELSTRA CORP LTD NPV
Equities	570,000	2,359,786.24	TELSTRA CORP LTD NPV
Equities	43,000	2,140,730.86	TEMENOS GROUP AG CHF5 (REGD)
Equities	130,500	2,241,358.81	TEMP HOLDINGS CO NPV
Equities	1,800	99,576.00	TEMPUR SEALY INTL INC COM
Equities	4,349	240,586.68	TEMPUR SEALY INTL INC COM
Equities	12,282	177,517.39	TENARIS S.A. USD1
Equities	64,100	1,455,024.85	TENCENT HLDGS LIMITED COMMON STOCK
Equities	105,000	2,383,426.03	TENCENT HLDGS LIMITED COMMON STOCK
Equities	294,300	6,680,402.68	TENCENT HLDGS LIMITED COMMON STOCK
Equities	4,350	120,234.00	TENET HEALTHCARE CORP COM NEW .
Equities	6,851	189,361.64	TENET HEALTHCARE CORP COM NEW .
Equities	2,000	107,740.00	TENNANT CO COM
Equities	976	52,577.12	TENNANT CO COM
Equities	2,200	102,542.00	TENNECO INC
Equities	30,390	1,416,477.90	TENNECO INC
Equities	4,000	186,440.00	TENNECO INC
Equities	7,700	193,039.00	TERADATA CORP DEL COM STK
Equities	37,544	941,228.08	TERADATA CORP DEL COM STK
Equities	9,540	239,167.80	TERADATA CORP DEL COM STK
Equities	10,200	200,838.00	TERADYNE INC COM
Equities	95,243	1,875,334.67	TERADYNE INC COM
Equities	13,785	271,426.65	TERADYNE INC COM
Equities	3,690	74,943.90	TEREX CORP NEW COM
Equities	8,061	163,718.91	TEREX CORP NEW COM
Equities	1,740	5,672.40	TERRAFORM GLOBAL INC CL A CL A
Equities	4,261	46,444.90	TERRAFORM PWR INC CL A COM CL A COM
Equities	2,227	5,834.74	TERRAVIA HLDGS INC
Equities	4,088	105,756.56	TERRENO RLTY CORP
Equities	800	21,176.00	TERRITORIAL BANCORP INC COM STK
Equities	2,738	230,128.90	TESARO INC COM
Equities	50,315	336,607.35	TESCO CORP COM
Equities	5,100	34,119.00	TESCO CORP COM
Equities	1,016	6,797.04	TESCO CORP COM
Equities	559,075	1,307,152.61	TESCO ORD GBP0.05
Equities	99,077	231,648.27	TESCO ORD GBP0.05
Equities	1,411,096	3,299,231.43	TESCO ORD GBP0.05
Equities	27,583	5,855,319.24	TESLA MTRS INC COM
Equities	4,850	1,029,558.00	TESLA MTRS INC COM
Equities	8,120	1,723,713.60	TESLA MTRS INC COM
Equities	3,380	717,506.40	TESLA MTRS INC COM
Equities	5,600	419,552.00	TESORO CORP
Equities	8,735	654,426.20	TESORO CORP
Equities	21,204	1,588,603.68	TESORO CORP
Equities	149	2,069.61	TESSCO TECHNOLOGIES INC COM
Equities	2,300	70,472.00	TESSERA TECHNOLOGIES INC COM STK
Equities	3,924	120,231.36	TESSERA TECHNOLOGIES INC COM STK
Equities	2,900	89,160.50	TETRA TECH INC NEW COM
Equities	51,374	1,579,493.63	TETRA TECH INC NEW COM
Equities	4,169	128,175.90	TETRA TECH INC NEW COM
Equities	5,400	34,398.00	TETRA TECHNOLOGIES INC DEL COM
Equities	5,198	33,111.26	TETRA TECHNOLOGIES INC DEL COM
Equities	2,665	11,459.50	TETRAPHASE PHARMACEUTICALS INC COM
Equities	1,800	90,441.69	TEVA PHARMA IND ILS0.1
Equities	9,150	459,745.27	TEVA PHARMA IND ILS0.1
Equities	57,134	2,870,719.79	TEVA PHARMA IND ILS0.1
Equities	12,900	648,165.46	TEVA PHARMA IND ILS0.1
Equities	77,355	4,846,290.75	TEXAS INSTRUMENTS INC COM
Equities	35,750	2,239,737.50	TEXAS INSTRUMENTS INC COM
Equities	73,712	4,618,056.80	TEXAS INSTRUMENTS INC COM
Equities	25,342	1,587,676.30	TEXAS INSTRUMENTS INC COM
Equities	9,800	613,970.00	TEXAS INSTRUMENTS INC COM
Equities	3,000	136,800.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	39,410	1,797,096.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	4,206	191,793.60	TEXAS ROADHOUSE INC COMMON STOCK
Equities	500	5,570.00	TEXTAINER GROUP HLDGS LTD COM STK
Equities	1,727	19,238.78	TEXTAINER GROUP HLDGS LTD COM STK
Equities	12,400	453,344.00	TEXTRON INC COM
Equities	48,212	1,762,630.72	TEXTRON INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	19,537	714,272.72	TEXTRON INC COM
Equities	33,700	1,232,072.00	TEXTRON INC COM
Equities	22,587	239,864.25	TF1 - TV FRANCAISE EURO.20
Equities	600	10,332.00	TFS FINL CORP COM STK
Equities	4,360	75,079.20	TFS FINL CORP COM STK
Equities	4,768	28,894.08	TG THERAPEUTICS INC COM
Equities	378	238,760.11	TGR INVESTMENT INC REIT
Equities	1,601,700	1,082,953.41	THAI BEVERAGE PLC THB1
Equities	190,000	128,464.22	THAI BEVERAGE PLC THB1
Equities	1,056,000	713,990.64	THAI BEVERAGE PLC THB1
Equities	439,200	749,914.63	THAI OIL PCL THB10(ALIEN MKT)
Equities	124,000	211,724.53	THAI OIL PCL THB10(ALIEN MKT)
Equities	1,101,300	1,002,891.29	THAI VEGETABLE OIL THB1 (ALIEN MKT)
Equities	1,600	133,331.78	THALES SA EUR3
Equities	16,770	1,397,483.70	THALES SA EUR3
Equities	8,300	10,361,803.00	THE PRICELINE GROUP INC
Equities	2,400	2,996,184.00	THE PRICELINE GROUP INC
Equities	3,659	4,567,932.19	THE PRICELINE GROUP INC
Equities	2,580	3,220,897.80	THE PRICELINE GROUP INC
Equities	5,100	43,350.00	THERAPEUTICSMD INC COM
Equities	11,416	97,036.00	THERAPEUTICSMD INC COM
Equities	2,132	48,375.08	THERAVANCE BIOPHARMA INC COM
Equities	19,780	2,922,692.80	THERMO FISHER CORP
Equities	0	-	THERMO FISHER CORP
Equities	28,950	4,277,652.00	THERMO FISHER CORP
Equities	9,700	1,433,272.00	THERMO FISHER CORP
Equities	3,543	68,061.03	THERMON GROUP HLDGS INC
Equities	37	41.81	THESTREET INC
Equities	2,999	35,148.28	THIRD POINT REINSURANCE LTD COM USD0.10
Equities	35,100	592,926.21	THK CO LTD NPV
Equities	15,800	638,636.00	THOMSON REUTERS
Equities	1,400	90,636.00	THOR INDS INC COM STK
Equities	11,717	758,558.58	THOR INDS INC COM STK
Equities	3,505	226,913.70	THOR INDS INC COM STK
Equities	10,163	6,457.57	THRESHOLD PHARMACEUTICALS INC COM NEW STK
Equities	938,000	425,596.97	TIANJIN CAPITAL ENVIRONMENTAL PROTECTIONGROUP CO LTD
Equities	5,690	25,092.90	TIDEWATER INC COM
Equities	49,386	217,792.26	TIDEWATER INC COM
Equities	3,959	17,459.19	TIDEWATER INC COM
Equities	3,988	61,136.04	TIER REIT INC COM NEW COM NEW
Equities	4,780	289,859.20	TIFFANY & CO COM
Equities	26,450	1,603,928.00	TIFFANY & CO COM
Equities	7,996	484,877.44	TIFFANY & CO COM
Equities	3,080	61,230.40	TILE SHOP HLDGS INC COM COM
Equities	1,600	24,000.00	TIMBERLAND BANCORP INC COM
Equities	5,858	96,422.68	TIME INC NEW COM
Equities	7,515	123,696.90	TIME INC NEW COM
Equities	38,566	2,836,143.64	TIME WARNER INC USD0.01
Equities	58,118	4,273,997.72	TIME WARNER INC USD0.01
Equities	78,865	5,799,732.10	TIME WARNER INC USD0.01
Equities	7,600	558,904.00	TIME WARNER INC USD0.01
Equities	2,600	79,716.00	TIMKEN CO COM
Equities	4,480	137,356.80	TIMKEN CO COM
Equities	4,150	39,923.00	TIMKENSTEEL CORP COM NPV 'W'
Equities	2,684	25,820.08	TIMKENSTEEL CORP COM NPV 'W'
Equities	698,400	541,587.93	TIPCO ASPHALT THB1(ALIEN MKT)
Equities	2,625	16,275.00	TITAN INTL INC ILL COM
Equities	5,121	31,750.20	TITAN INTL INC ILL COM
Equities	1,265	14,104.75	TITAN MACHY INC COM
Equities	7,600	75,240.00	TIVO INC COM
Equities	9,141	90,495.90	TIVO INC COM
Equities	29,400	2,270,562.00	TJX COS INC COM NEW
Equities	40,896	3,158,398.08	TJX COS INC COM NEW
Equities	48,624	3,755,231.52	TJX COS INC COM NEW
Equities	16,600	1,282,018.00	TJX COS INC COM NEW
Equities	36,200	1,566,374.00	T-MOBILE US INC COM
Equities	21,347	923,684.69	T-MOBILE US INC COM
Equities	14,800	640,396.00	T-MOBILE US INC COM
Equities	61,500	771,522.57	TOHOKU ELEC POWER NPV
Equities	50,000	730,090.65	TOKAI RIKAI CO NPV
Equities	25,500	836,909.06	TOKIO MARINE HOLDINGS INC NPV
Equities	16,400	538,247.39	TOKIO MARINE HOLDINGS INC NPV
Equities	104,100	438,358.51	TOKYO ELEC POWER H NPV
Equities	8,700	727,190.76	TOKYO ELECTRON NPV
Equities	144,000	590,092.60	TOKYO GAS CO LTD NPV
Equities	9,700	237,323.33	TOKYO OHKA KOGYO NPV
Equities	6,390	171,954.90	TOLL BROS INC COM
Equities	10,396	279,756.36	TOLL BROS INC COM
Equities	1,870	121,550.00	TOMPKINS FINL CORP COM USD0.10
Equities	851	55,315.00	TOMPKINS FINL CORP COM USD0.10
Equities	59,000	534,847.45	TONEN GEN SEKIYU NPV
Equities	1,692	65,192.76	TOOTSIE ROLL INDS INC COM
Equities	2,169	83,571.57	TOOTSIE ROLL INDS INC COM
Equities	2,533	91,694.60	TOPBUILD CORP COM
Equities	32,375	1,171,975.00	TOPBUILD CORP COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,906	105,197.20	TOPBUILD CORP COM
Equities	280	1,271.20	TOR MINERALS INTL INC COM NEW
Equities	2,277	140,764.14	TORCHMARK CORP COM
Equities	44,722	2,764,714.04	TORCHMARK CORP COM
Equities	8,025	496,105.50	TORCHMARK CORP COM
Equities	2,400	211,680.00	TORO CO COM
Equities	3,814	336,394.80	TORO CO COM
Equities	90,000	3,844,767.84	TORONTO-DOMINION COM NPV
Equities	25,044	1,206,945.79	TOTAL EUR2.5
Equities	91,461	4,407,781.07	TOTAL EUR2.5
Equities	134,041	6,459,839.52	TOTAL EUR2.5
Equities	443,076	706,357.64	TOTAL PRODUCE ORD EURO.01
Equities	7,752	411,708.72	TOTAL SYS SVCS INC COM
Equities	43,900	2,331,529.00	TOTAL SYS SVCS INC COM
Equities	12,513	664,565.43	TOTAL SYS SVCS INC COM
Equities	29,000	1,147,675.21	TOTO LTD NPV
Equities	2,342	48,198.36	TOWER INTL INC COM STK
Equities	1,400	3,808.00	TOWN SPORTS INTL HLDGS INC COM STK
Equities	4,496	97,338.40	TOWNEBANK PORTSMOUTH VA COM
Equities	54,083	178,185.53	TOYO ENG CORP NPV
Equities	47,500	1,868,237.64	TOYOTA INDUSTRIES NPV
Equities	240	0.09	TPC LIQ INC COM
Equities	95,500	846,200.64	TPG TELECOM LTD NPV
Equities	20,950	185,632.50	TPG TELECOM LTD NPV
Equities	147,340	1,305,541.39	TPG TELECOM LTD NPV
Equities	6,100	556,198.00	TRACTOR SUPPLY CO COM
Equities	9,572	872,774.96	TRACTOR SUPPLY CO COM
Equities	9,100	829,738.00	TRACTOR SUPPLY CO COM
Equities	7,061	26,478.75	TRANS WORLD ENTMT CORP COM
Equities	1,200	9,624.00	TRANSACT TECHNOLOGIES INC COM
Equities	13,700	619,514.00	TRANSCANADA CORP COM STK
Equities	25,300	1,136,133.06	TRANSCANADA CORP COMMON STOCK
Equities	800	8,040.00	TRANSCAT INC COM
Equities	75,000	1,011,203.51	TRANSCONTINENTAL CLASS'A'SUB-VTG NPV
Equities	1,600	15,600.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	2,800	738,332.00	TRANSDIGM GROUP INC COM
Equities	3,808	1,004,131.52	TRANSDIGM GROUP INC COM
Equities	25,585	304,205.65	TRANSOCEAN LTD
Equities	133,649	1,589,086.61	TRANSOCEAN LTD
Equities	48,994	1,638,359.36	TRANSUNION COM
Equities	600	20,064.00	TRANSUNION COM
Equities	4,833	161,615.52	TRANSUNION COM
Equities	14,770	1,758,220.80	TRAVELERS COS INC COM STK
Equities	21,328	2,538,885.12	TRAVELERS COS INC COM STK
Equities	7,477	890,062.08	TRAVELERS COS INC COM STK
Equities	8,310	107,115.90	TRAVELPORT WORLDWIDE LTD SHS
Equities	1,200	9,624.00	TRAVELZOO INC COM NEW COM NEW
Equities	1,000	8,020.00	TRAVELZOO INC COM NEW COM NEW
Equities	2,100	13,272.00	TRC COS INC COM
Equities	2,300	37,076.00	TREDEGAR CORP INC
Equities	2,812	45,329.44	TREDEGAR CORP INC
Equities	1,450	148,842.50	TREEHOUSE FOODS INC COM
Equities	18,155	1,863,610.75	TREEHOUSE FOODS INC COM
Equities	3,930	403,414.50	TREEHOUSE FOODS INC COM
Equities	35,800	1,271,966.08	TREND MICRO INC NPV
Equities	4,170	26,271.00	TREVENA INC COM
Equities	900	40,428.00	TREX CO INC COM
Equities	2,575	115,669.00	TREX CO INC COM
Equities	9,571	113,129.22	TRI POINTE GROUP INC COM
Equities	8,412	2,415.08	TRIANGLE PETROLEUM CORPORATION COMMON STOCK
Equities	6,082	238,292.76	TRIBUNE MEDIA COMPANY CLASS A COMMON STOCK
Equities	1,028	28,372.80	TRICO BANCSHARES COM STK
Equities	100	1,800.00	TRIMAS CORP COM NEW COM NEW
Equities	82,730	1,489,140.00	TRIMAS CORP COM NEW COM NEW
Equities	4,038	72,684.00	TRIMAS CORP COM NEW COM NEW
Equities	9,700	236,292.00	TRIMBLE NAV LTD COM
Equities	52,125	1,269,765.00	TRIMBLE NAV LTD COM
Equities	18,823	458,528.28	TRIMBLE NAV LTD COM
Equities	3,084	64,116.36	TRINET GROUP INC COM USD0.000025
Equities	7,300	135,561.00	TRINITY IND INC COM
Equities	11,735	217,918.95	TRINITY IND INC COM
Equities	2,614	112,219.02	TRINSEO S A COMMON STOCK
Equities	4,500	289,350.00	TRIPADVISOR INC COM COM STK
Equities	8,048	517,486.40	TRIPADVISOR INC COM COM STK
Equities	972	23,745.96	TRIPLE-S MGMT CORP CL B CL B
Equities	2,800	38,444.00	TRISTATE CAP HLDGS INC COM
Equities	900	31,950.00	TRIUMPH GROUP INC NEW COM
Equities	19,347	686,818.50	TRIUMPH GROUP INC NEW COM
Equities	3,735	132,592.50	TRIUMPH GROUP INC NEW COM
Equities	5,871	25,891.11	TRONOX LTD SHS CL A
Equities	2,600	49,192.00	TRUEBLUE INC COM STK
Equities	3,766	71,252.72	TRUEBLUE INC COM STK
Equities	2,277	17,874.45	TRUECAR INC COM
Equities	4,900	31,409.00	TRUSTCO BK CORP N Y COM
Equities	10,345	66,311.45	TRUSTCO BK CORP N Y COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,600	64,610.00	TRUSTMARK CORP COM
Equities	4,085	101,512.25	TRUSTMARK CORP COM
Equities	6,060	147,025.44	TS TECH CO.LTD. NPV
Equities	13,800	1,663,963.35	TSURUHA HOLDINGS NPV
Equities	4,500	33,885.00	TTM TECHNOLOGIES INC COM
Equities	5,036	37,921.08	TTM TECHNOLOGIES INC COM
Equities	991	11,792.90	TUBEMOGUL INC COM
Equities	2,400	16,848.00	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	1,999	14,032.98	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	74,100	843,469.28	TUI AG NPV (REGD)
Equities	2,100	118,188.00	TUPPERWARE BRANDS CORPORATION
Equities	31,700	1,784,076.00	TUPPERWARE BRANDS CORPORATION
Equities	4,018	226,133.04	TUPPERWARE BRANDS CORPORATION
Equities	1,866,319	863,180.24	TURKIYE SINAI KALK TRY I
Equities	1,000	23,550.00	TUTOR PERINI CORP COM
Equities	50,045	1,178,559.75	TUTOR PERINI CORP COM
Equities	1,670	39,328.50	TUTOR PERINI CORP COM
Equities	44,400	717,567.01	TV ASAHU HOLDINGS CORP
Equities	69,284	1,874,132.20	TWENTY-FIRST CENTURY FOX INC CL A
Equities	49,200	1,330,860.00	TWENTY-FIRST CENTURY FOX INC CL A
Equities	80,630	2,181,041.50	TWENTY-FIRST CENTURY FOX INC CL A
Equities	23,100	624,855.00	TWENTY-FIRST CENTURY FOX INC CL A
Equities	30,818	839,790.50	TWENTY-FIRST CENTY FOX INC CL B CL B
Equities	1,200	12,888.00	TWIN DISC INC COM
Equities	1,600	17,184.00	TWIN DISC INC COM
Equities	4,400	74,404.00	TWITTER INC COM
Equities	47,059	795,767.69	TWITTER INC COM
Equities	25,634	219,427.04	TWO HBRS INVT CORP COM
Equities	2,200	102,872.00	TX CAP BANCSHARES INC COM
Equities	3,721	173,993.96	TX CAP BANCSHARES INC COM
Equities	201,665	8,590,929.00	TYCO INTERNATIONAL PLC EUR1.00
Equities	11,596	493,989.60	TYCO INTERNATIONAL PLC EUR1.00
Equities	66,700	2,841,420.00	TYCO INTERNATIONAL PLC EUR1.00
Equities	31,156	1,327,245.60	TYCO INTERNATIONAL PLC EUR1.00
Equities	33,100	1,410,060.00	TYCO INTERNATIONAL PLC EUR1.00
Equities	1,300	216,723.00	TYLER TECHNOLOGIES INC COM STK
Equities	11,137	1,856,649.27	TYLER TECHNOLOGIES INC COM STK
Equities	2,245	374,263.95	TYLER TECHNOLOGIES INC COM STK
Equities	13,900	928,381.00	TYSON FOODS INC CL A COM (DELAWARE)
Equities	22,235	1,485,075.65	TYSON FOODS INC CL A COM (DELAWARE)
Equities	82,668	5,521,395.72	TYSON FOODS INC CL A COM (DELAWARE)
Equities	9,500	634,505.00	TYSON FOODS INC CL A COM (DELAWARE)
Equities	1,500	16,875.00	U M H PPTYS INC COM STK
Equities	1,029	62,676.39	U S CONCRETE INC COMMON STOCK
Equities	183	311.66	U S ENERGY CORP WYO COM NEW COM NEW
Equities	1,500	2,550.00	U S GLOBAL INVS INC CL A CL A STK
Equities	1,296	78,032.16	U S PHYSICAL THERAPY COM
Equities	33,265	1,146,644.55	U S SILICA HLDGS INC
Equities	4,903	169,006.41	U S SILICA HLDGS INC
Equities	1,000	39,270.00	U.S. CELLULAR CORP COM
Equities	1,340	52,621.80	U.S. CELLULAR CORP COM
Equities	325	0.65	UAL CORP COM PAR \$0.01 STK
Equities	100	3,866.00	UBIQUITI NETWORKS INC COM USD0.001
Equities	1,608	62,165.28	UBIQUITI NETWORKS INC COM USD0.001
Equities	142,700	5,233,160.08	UBISOFT ENTERTAIN NPV
Equities	0	-	UBM PLC ORD GBP0.1
Equities	77,055	660,276.58	UBM PLC ORD GBP0.1125
Equities	14,594	1,089,527.35	UCB NPV
Equities	5,800	29.00	UCBH HLDGS INC COM
Equities	128,212	4,733,587.04	UDR INC COM STK
Equities	15,458	570,709.36	UDR INC COM STK
Equities	20,810	768,305.20	UDR INC COM STK
Equities	28	631.12	UFP TECHNOLOGIES INC COM
Equities	8,000	362,000.00	UGI CORP NEW COM
Equities	47,190	2,135,347.50	UGI CORP NEW COM
Equities	12,839	580,964.75	UGI CORP NEW COM
Equities	3,100	755,284.00	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	16,185	3,943,313.40	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	4,548	1,108,074.72	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	3,816	929,730.24	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	1,500	315,435.00	ULTIMATE SOFTWARE GROUP INC COM
Equities	5,394	1,134,304.26	ULTIMATE SOFTWARE GROUP INC COM
Equities	2,354	495,022.66	ULTIMATE SOFTWARE GROUP INC COM
Equities	2,100	11,949.00	ULTRA CLEAN HLDGS INC COM
Equities	1,000	48,910.00	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	2,695	131,812.45	ULTRAGENYX PHARMACEUTICAL INC COM
Equities	50	250.50	ULTRALIFE CORPORATION
Equities	2,300	52,831.00	ULTRATECH INC EFF 06-10-03
Equities	2,100	48,237.00	ULTRATECH INC EFF 06-10-03
Equities	1,900	101,099.00	UMB FINL CORP COM STK
Equities	2,789	148,402.69	UMB FINL CORP COM STK
Equities	13,682	703,304.84	UMICORE NPV
Equities	6,474	100,152.78	UMPQUA HLDGS CORP COM
Equities	15,381	237,944.07	UMPQUA HLDGS CORP COM
Equities	9,160	367,590.80	UNDER ARMOR INC CL A

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	94,924	3,809,300.12	UNDER ARMOR INC CL A
Equities	13,328	534,852.64	UNDER ARMOR INC CL A
Equities	13,422	488,560.80	UNDER ARMOUR INC CL C COM
Equities	30,297	7,864,297.51	UNIBAIL-RODAMCO SE EUR5
Equities	8,700	2,258,289.21	UNIBAIL-RODAMCO SE EUR5
Equities	714	19,442.22	UNIFI INC COM
Equities	1,600	185,152.00	UNIFIRST CORP MASS COM
Equities	1,197	138,516.84	UNIFIRST CORP MASS COM
Equities	85,260	3,969,698.39	UNILEVER NV CVA EUR0.16
Equities	23,184	1,109,216.90	UNILEVER PLC ORD GBP0.031111
Equities	25,794	1,234,089.92	UNILEVER PLC ORD GBP0.031111
Equities	128,135	6,130,499.81	UNILEVER PLC ORD GBP0.031111
Equities	16,130	771,724.84	UNILEVER PLC ORD GBP0.031111
Equities	73,360	3,509,840.92	UNILEVER PLC ORD GBP0.031111
Equities	50,000	2,392,203.46	UNILEVER PLC ORD GBP0.031111
Equities	1,173	3,859.17	UNILIFE CORP NEW COM NEW COM NEW
Equities	2,300	56,833.00	UNION BANKSHARES CORP NEW COM
Equities	3,090	76,353.90	UNION BANKSHARES CORP NEW COM
Equities	38,888	3,392,978.00	UNION PAC CORP COM
Equities	62,095	5,417,788.75	UNION PAC CORP COM
Equities	21,518	1,877,445.50	UNION PAC CORP COM
Equities	80,744	221,924.11	UNIONE DI BANCHE EUR2.50
Equities	227,086	624,143.68	UNIONE DI BANCHE EUR2.50
Equities	445,000	875,957.10	UNI-PRESIDENT ENT TWD10
Equities	2,400	17,472.00	UNISYS CORP COM NEW
Equities	3,301	24,031.28	UNISYS CORP COM NEW
Equities	4,490	69,864.40	UNIT CORP COM
Equities	3,893	60,575.08	UNIT CORP COM
Equities	709	6,926.93	UNITED BANCORP INC OHIO COM
Equities	3,556	133,385.56	UNITED BANKSHARES INC W VA COM
Equities	5,152	193,251.52	UNITED BANKSHARES INC W VA COM
Equities	560	10,242.40	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4,160	76,086.40	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4,729	28,752.32	UNITED CMNTY FINL CORP OHIO COM
Equities	7,410	45,052.80	UNITED CMNTY FINL CORP OHIO COM
Equities	14,985	614,984.40	UNITED CONTL HLDGS INC COM STK
Equities	24,346	999,159.84	UNITED CONTL HLDGS INC COM STK
Equities	16,300	668,952.00	UNITED CONTL HLDGS INC COM STK
Equities	1,364	4,364.80	UNITED DEV FDG IV COM
Equities	9,164	118,948.72	UNITED FINANCIAL BANCORP INC
Equities	3,576	46,416.48	UNITED FINANCIAL BANCORP INC
Equities	1,100	46,673.00	UNITED FIRE GROUP INC COM USD0.001
Equities	2,062	87,490.66	UNITED FIRE GROUP INC COM USD0.001
Equities	900	14,463.00	UNITED GUARDIAN INC COM
Equities	2,222	36,396.36	UNITED INSURANCE HOLDINGS CORP COM
Equities	16,768	692,976.85	UNITED INTERNET AG NPV(REGD)
Equities	16,130	666,610.01	UNITED INTERNET AG NPV(REGD)
Equities	71,670	2,961,930.52	UNITED INTERNET AG NPV(REGD)
Equities	1,900	88,920.00	UNITED NAT FOODS INC COM
Equities	13,161	615,934.80	UNITED NAT FOODS INC COM
Equities	31,400	1,469,520.00	UNITED NAT FOODS INC COM
Equities	3,363	157,388.40	UNITED NAT FOODS INC COM
Equities	30,930	3,331,779.60	UNITED PARCEL SVC INC CL B
Equities	50,596	5,450,201.12	UNITED PARCEL SVC INC CL B
Equities	4,437	477,953.64	UNITED PARCEL SVC INC CL B
Equities	4,100	275,110.00	UNITED RENTALS INC COM
Equities	6,677	448,026.70	UNITED RENTALS INC COM
Equities	1,000	58,990.00	UNITED STS LIME & MINERALS INC COM
Equities	4,890	82,445.40	UNITED STS STL CORP NEW COM
Equities	9,818	165,531.48	UNITED STS STL CORP NEW COM
Equities	41,270	4,232,238.50	UNITED TECHNOLOGIES CORP COM
Equities	57,118	5,857,450.90	UNITED TECHNOLOGIES CORP COM
Equities	19,271	1,976,241.05	UNITED TECHNOLOGIES CORP COM
Equities	28,695	4,051,734.00	UNITEDHEALTH GROUP INC COM
Equities	65,552	9,255,942.40	UNITEDHEALTH GROUP INC COM
Equities	44,900	6,339,880.00	UNITEDHEALTH GROUP INC COM
Equities	69,592	9,826,390.40	UNITEDHEALTH GROUP INC COM
Equities	32,188	4,544,945.60	UNITEDHEALTH GROUP INC COM
Equities	14,376	2,029,891.20	UNITEDHEALTH GROUP INC COM
Equities	900	38,403.00	UNITIL CORP COM
Equities	733	9,316.43	UNITY BANCORP NJ
Equities	2,876	54,385.16	UNIVAR INC COM
Equities	2,300	17,434.00	UNIVERSAL AMERICAN CORP COM STK
Equities	6,953	52,703.74	UNIVERSAL AMERICAN CORP COM STK
Equities	1,590	91,806.60	UNIVERSAL CORP VA COM
Equities	1,388	80,143.12	UNIVERSAL CORP VA COM
Equities	900	83,421.00	UNIVERSAL FST PRODS INC COM
Equities	1,701	157,665.69	UNIVERSAL FST PRODS INC COM
Equities	900	51,462.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	1,326	75,820.68	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	2,489	46,245.62	UNIVERSAL INS HLDGS INC COM
Equities	1,300	16,770.00	UNIVERSAL LOGISTICS HOLDINGS,INC COM STK
Equities	2,200	46,244.00	UNIVEST CORP PA COM
Equities	524	11,014.48	UNIVEST CORP PA COM
Equities	10,900	346,511.00	UNUM GROUP

**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	17,070	542,655.30	UNUM GROUP
Equities	133,356	4,239,387.24	UNUM GROUP
Equities	1,800	122,040.00	UNVL DISPLAY CORP COM
Equities	3,353	227,333.40	UNVL DISPLAY CORP COM
Equities	887	64,112.36	UNVL ELECTRS INC COM
Equities	4,480	600,768.00	UNVL HEALTH SERVICES INC CL B COM
Equities	6,555	879,025.50	UNVL HEALTH SERVICES INC CL B COM
Equities	3,000	402,300.00	UNVL HEALTH SERVICES INC CL B COM
Equities	900	9,810.00	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2,100	4,746.00	UNVL TECH INST INC COM
Equities	283,033	276,534.96	UOB-KAY HIAN HOLDI NPV
Equities	22,300	406,296.64	UPM-KYMMENE CORP NPV
Equities	155,150	2,826,767.90	UPM-KYMMENE CORP NPV
Equities	3,300	2,079.00	UQM TECHNOLOGIES INC COM
Equities	8,550	7,505.19	URANIUM ENERGY CORP COM
Equities	21	33.60	URANIUM RES INC COM PAR \$.001 2016 COM PAR \$.001 2016
Equities	62	99.20	URANIUM RES INC COM PAR \$.001 2016 COM PAR \$.001 2016
Equities	5,947	177,577.42	URBAN EDGE PPTYS COM
Equities	7,727	230,728.22	URBAN EDGE PPTYS COM
Equities	4,270	117,425.00	URBAN OUTFITTERS INC COM
Equities	6,011	165,302.50	URBAN OUTFITTERS INC COM
Equities	73,164	2,012,010.00	URBAN OUTFITTERS INC COM
Equities	1,576	39,053.28	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	83,090	3,351,019.70	US BANCORP
Equities	119,009	4,799,632.97	US BANCORP
Equities	1,600	73,520.00	US ECOLOGY INC COM
Equities	1,727	79,355.65	US ECOLOGY INC COM
Equities	238	5,769.12	US FOODS HLDG CORP COM
Equities	1,900	33,269.00	USA TRUCK INC COM
Equities	200	22,286.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	574	63,960.82	USANA HEALTH SCIENCES INC CDT-SHS
Equities	313,485	-	USD LBI PROGRESSIVE CLAIM NET AST
Equities	5,700	153,672.00	USG CORP COM NEW
Equities	6,676	179,984.96	USG CORP COM NEW
Equities	42,400	695,576.57	USS CO LTD NPV
Equities	173	10,899.00	UTAH MED PRODS INC COM
Equities	78,200	1,070,245.93	UTD O/S BANK NPV
Equities	158,298	2,166,467.91	UTD O/S BANK NPV
Equities	349,212	4,779,318.70	UTD O/S BANK NPV
Equities	3,522	22,611.24	UTD SEC BANCSHARES CAL COM COM STK
Equities	2,180	230,905.60	UTD THERAPEUTICS CORP DEL COM STK
Equities	3,493	369,978.56	UTD THERAPEUTICS CORP DEL COM STK
Equities	253,000	283,398.30	UTD TRACTORS IDR250
Equities	14,870	914,356.30	V F CORP COM
Equities	24,931	1,533,007.19	V F CORP COM
Equities	3,778	4,004.68	VAALCO ENERGY INC COM NEW COM NEW
Equities	500	69,115.00	VAIL RESORTS INC COM
Equities	2,701	373,359.23	VAIL RESORTS INC COM
Equities	9,536	86,968.32	VAL NATL BANCORP COM
Equities	21,548	196,517.76	VAL NATL BANCORP COM
Equities	24,150	1,076,665.55	VALEO EUR I (POST SUBD)
Equities	45,600	2,032,958.55	VALEO EUR I (POST SUBD)
Equities	5,970	266,157.07	VALEO EUR I (POST SUBD)
Equities	41,010	1,828,325.23	VALEO EUR I (POST SUBD)
Equities	10,173	518,823.00	VALERO ENERGY CORP COM STK NEW
Equities	22,950	1,170,450.00	VALERO ENERGY CORP COM STK NEW
Equities	35,163	1,793,313.00	VALERO ENERGY CORP COM STK NEW
Equities	34,138	1,741,038.00	VALERO ENERGY CORP COM STK NEW
Equities	16,800	856,800.00	VALERO ENERGY CORP COM STK NEW
Equities	1,500	2,355.00	VALHI INC NEW COM
Equities	1,638	2,571.66	VALHI INC NEW COM
Equities	2,773	134,740.07	VALIDUS HOLDING LTD COM STK USD0.175
Equities	26,457	1,285,545.63	VALIDUS HOLDING LTD COM STK USD0.175
Equities	5,438	264,232.42	VALIDUS HOLDING LTD COM STK USD0.175
Equities	690	93,336.30	VALMONT INDS INC COM
Equities	11,760	1,590,775.20	VALMONT INDS INC COM
Equities	1,445	195,465.15	VALMONT INDS INC COM
Equities	3,000	324,090.00	VALSPAR CORP COM
Equities	20,472	2,211,590.16	VALSPAR CORP COM
Equities	5,395	582,821.85	VALSPAR CORP COM
Equities	700	11,445.00	VALUE LINE INC COM
Equities	7	114.45	VALUE LINE INC COM
Equities	1,000	11,190.00	VANDA PHARMACEUTICALS INC COM
Equities	5,137	57,483.03	VANDA PHARMACEUTICALS INC COM
Equities	2,800	158,480.00	VANTIV INC COM USD0.00001 A
Equities	11,405	645,523.00	VANTIV INC COM USD0.00001 A
Equities	4,880	401,282.40	VARIAN MEDICAL SYSTEMS INC
Equities	6,922	569,196.06	VARIAN MEDICAL SYSTEMS INC
Equities	30,620	735,492.40	VARONIS SYS INC COM
Equities	1,900	31,141.00	VASCO DATA SEC INTL INC COM
Equities	1,274	20,880.86	VASCO DATA SEC INTL INC COM
Equities	700	29,162.00	VASCULAR SOLUTIONS INC COM
Equities	4,200	283,962.00	VCA INC

**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	13,637	921,997.57	VCA INC
Equities	28,570	1,931,617.70	VCA INC
Equities	6,130	414,449.30	VCA INC
Equities	4,184	93,805.28	VECTOR GROUP LTD COM STK
Equities	5,830	130,708.60	VECTOR GROUP LTD COM STK
Equities	4,300	226,481.00	VECTREN CORP COM
Equities	6,464	340,458.88	VECTREN CORP COM
Equities	759	21,623.91	VECTRUS INC COM
Equities	822	23,418.78	VECTRUS INC COM
Equities	2,600	43,056.00	VEECO INSTRS INC DEL COM
Equities	3,451	57,148.56	VEECO INSTRS INC DEL COM
Equities	2,900	98,948.00	VEEVA SYS INC CL A COM CL A COM
Equities	8,166	278,623.92	VEEVA SYS INC CL A COM CL A COM
Equities	18,390	1,339,159.80	VENTAS INC REIT
Equities	24,398	1,776,662.36	VENTAS INC REIT
Equities	30,181	652,820.97	VEOLIA ENVIRONNEME EUR5
Equities	1,100	15,587.00	VERA BRADLEY INC COM STK
Equities	725	10,273.25	VERA BRADLEY INC COM STK
Equities	501,100	5,081,154.00	VEREIT INC COM USD0.001
Equities	39,900	404,586.00	VEREIT INC COM USD0.001
Equities	63,637	645,279.18	VEREIT INC COM USD0.001
Equities	35,400	358,956.00	VEREIT INC COM USD0.001
Equities	254	571.50	VERICEL CORP COM
Equities	12,363	229,210.02	VERIFONE SYSTEMS INC COM
Equities	5,700	105,678.00	VERIFONE SYSTEMS INC COM
Equities	8,112	150,396.48	VERIFONE SYSTEMS INC COM
Equities	1,900	62,947.00	VERINT SYS INC COM
Equities	4,101	135,866.13	VERINT SYS INC COM
Equities	3,700	319,902.00	VERISIGN INC COM
Equities	6,985	603,923.10	VERISIGN INC COM
Equities	25,786	2,229,457.56	VERISIGN INC COM
Equities	10,700	925,122.00	VERISIGN INC COM
Equities	6,700	543,236.00	VERISK ANALYTICS INC COM STK
Equities	11,044	895,447.52	VERISK ANALYTICS INC COM STK
Equities	355	13,340.90	VERITIV CORP COM
Equities	764	28,711.12	VERITIV CORP COM
Equities	195,070	10,892,708.80	VERIZON COMMUNICATIONS COM
Equities	299,231	16,709,059.04	VERIZON COMMUNICATIONS COM
Equities	180,685	10,089,450.40	VERIZON COMMUNICATIONS COM
Equities	58,200	3,249,888.00	VERIZON COMMUNICATIONS COM
Equities	6,090	523,861.80	VERTEX PHARMACEUTICALS INC COM
Equities	45,200	3,888,104.00	VERTEX PHARMACEUTICALS INC COM
Equities	10,350	890,307.00	VERTEX PHARMACEUTICALS INC COM
Equities	8,828	759,384.56	VERTEX PHARMACEUTICALS INC COM
Equities	18,597	1,599,713.94	VERTEX PHARMACEUTICALS INC COM
Equities	10,200	877,404.00	VERTEX PHARMACEUTICALS INC COM
Equities	26,220	1,771,674.53	VESTAS WIND SYSTEM DKK1
Equities	1,074	49,855.08	VIACOM INC NEW CL A
Equities	16,200	671,814.00	VIACOM INC NEW CL B
Equities	24,712	1,024,806.64	VIACOM INC NEW CL B
Equities	1,900	58,900.00	VIAD CORP COM NEW
Equities	2,192	67,952.00	VIAD CORP COM NEW
Equities	1,900	135,660.00	VIASAT INC COM
Equities	2,994	213,771.60	VIASAT INC COM
Equities	14,900	98,787.00	VIAVI SOLUTIONS INC COM NPV
Equities	15,508	102,818.04	VIAVI SOLUTIONS INC COM NPV
Equities	410	1,857.30	VICAL INC COM NEW COM NEW
Equities	1,171,907	2,897,038.38	VICINITY CENTRES NPV (STAPLED SECURITY)
Equities	3,300	33,231.00	VICOR CORP COM
Equities	2,502	25,195.14	VICOR CORP COM
Equities	2,200	63,558.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	800	23,112.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	2,165	11,864.20	VINCE HLDG CORP COM
Equities	25,063	1,773,367.83	VINCI EUR2.50
Equities	2,581	11,227.35	VIRCO MFG CO COM
Equities	600	33,726.00	VIRGIN AMER INC COM VTG COM VTG
Equities	1,527	85,832.67	VIRGIN AMER INC COM VTG COM VTG
Equities	3,100	12,400.00	VIRNETX HLDG CORP COM STK
Equities	4,311	17,244.00	VIRNETX HLDG CORP COM STK
Equities	2,105	37,890.00	VIRTU FINL INC CL A CL A
Equities	325	23,133.50	VIRTUS INVT PARTNERS INC COM
Equities	558	39,718.44	VIRTUS INVT PARTNERS INC COM
Equities	1,969	56,864.72	VIRTUSA CORP COM
Equities	38,430	2,850,353.10	VISA INC COM CL A STK
Equities	83,370	6,183,552.90	VISA INC COM CL A STK
Equities	140,067	10,388,769.39	VISA INC COM CL A STK
Equities	48,491	3,596,577.47	VISA INC COM CL A STK
Equities	34,200	2,536,614.00	VISA INC COM CL A STK
Equities	9,600	118,944.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	77,314	957,920.46	VISHAY INTERTECHNOLOGY INC COM STK
Equities	8,835	109,465.65	VISHAY INTERTECHNOLOGY INC COM STK
Equities	685	9,192.70	VISHAY PRECISION GROUP INC COM
Equities	78	1,046.76	VISHAY PRECISION GROUP INC COM
Equities	2,280	108,824.40	VISTA OUTDOOR INC COM
Equities	39,480	1,884,380.40	VISTA OUTDOOR INC COM



**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,615	220,273.95	VISTA OUTDOOR INC COM
Equities	1,400	92,134.00	VISTEON CORP COM NEW COM NEW
Equities	23,180	1,525,475.80	VISTEON CORP COM NEW COM NEW
Equities	20,635	1,357,989.35	VISTEON CORP COM NEW COM NEW
Equities	2,854	187,821.74	VISTEON CORP COM NEW COM NEW
Equities	200	6,114.00	VITAMIN SHOPPE INC COM
Equities	1,343	41,055.51	VITAMIN SHOPPE INC COM
Equities	87,090	1,635,119.57	VIVENDI SA EUR5.50
Equities	8,000	8,960.00	VIVUS INC COM
Equities	9,213	10,318.56	VIVUS INC COM
Equities	18	-	VL DISSOLUTION CORP COM STK
Equities	4,100	234,602.00	VMWARE INC CL A COM CL A COM
Equities	5,497	314,538.34	VMWARE INC CL A COM CL A COM
Equities	3,191	41,004.35	VOCERA COMMUNICATIONS INC
Equities	1,129,962	3,438,728.63	VODAFONE GROUP ORD USD0.2095238
Equities	55,600	1,854,300.02	VOESTALPINE AG NPV
Equities	460	1,665.20	VOLTARI CORP COM NEW COM NEW
Equities	102,800	1,007,046.16	VOLVO AB SER'B'NPV
Equities	9,500	57,950.00	VONAGE HLDGS CORP COM
Equities	12,925	78,842.50	VONAGE HLDGS CORP COM
Equities	22,717	826,526.54	VONOVIA SE NPV
Equities	70,649	7,073,377.88	VORNADO RLTY TR COM
Equities	11,095	1,110,831.40	VORNADO RLTY TR COM
Equities	42,194	4,224,463.28	VORNADO RLTY TR COM
Equities	13,415	1,343,109.80	VORNADO RLTY TR COM
Equities	39,650	3,969,758.00	VORNADO RLTY TR COM
Equities	9,600	961,152.00	VORNADO RLTY TR COM
Equities	3,200	8,928.00	VOXX INTL CORP CL A CL A
Equities	1,548	4,318.92	VOXX INTL CORP CL A CL A
Equities	9,600	237,696.00	VOYA FINL INC COM
Equities	16,272	402,894.72	VOYA FINL INC COM
Equities	182	12,157.60	VSE CORP COM
Equities	7,020	844,927.20	VULCAN MATERIALS CO COM
Equities	5,576	671,127.36	VULCAN MATERIALS CO COM
Equities	9,469	1,139,688.84	VULCAN MATERIALS CO COM
Equities	9,900	1,191,564.00	VULCAN MATERIALS CO COM
Equities	1,900	54,910.00	VWR CORP COM
Equities	6,602	190,797.80	VWR CORP COM
Equities	1,300	3,016.00	W & T OFFSHORE INC COM
Equities	2,198	5,099.36	W & T OFFSHORE INC COM
Equities	7,459	517,803.78	W P CAREY INC COM
Equities	5,500	69,850.00	WABASH NATL CORP COM
Equities	5,642	71,653.40	WABASH NATL CORP COM
Equities	19,500	1,785,615.00	WABCO HLDGS INC COM STK
Equities	2,156	197,424.92	WABCO HLDGS INC COM STK
Equities	3,832	350,896.24	WABCO HLDGS INC COM STK
Equities	4,100	287,943.00	WABTEC CORP COM
Equities	6,506	456,916.38	WABTEC CORP COM
Equities	3,300	56,826.00	WADDELL & REED FINL INC CL A COM
Equities	45,164	777,724.08	WADDELL & REED FINL INC CL A COM
Equities	6,050	104,181.00	WADDELL & REED FINL INC CL A COM
Equities	17,850	1,067,608.50	WAGEWORKS INC COM USD0.001
Equities	2,655	158,795.55	WAGEWORKS INC COM USD0.001
Equities	11,757	979,005.39	WALGREENS BOOTS ALLIANCE INC COM
Equities	46,500	3,872,055.00	WALGREENS BOOTS ALLIANCE INC COM
Equities	63,647	5,299,885.69	WALGREENS BOOTS ALLIANCE INC COM
Equities	19,723	1,642,334.21	WALGREENS BOOTS ALLIANCE INC COM
Equities	1,181	26,903.18	WALKER & DUNLOP INC COM .
Equities	84,960	6,203,779.20	WAL-MART STORES INC COM
Equities	112,073	8,183,570.46	WAL-MART STORES INC COM
Equities	103,985	7,592,984.70	WAL-MART STORES INC COM
Equities	21,858	1,596,071.16	WAL-MART STORES INC COM
Equities	74,214	7,259,613.48	WALT DISNEY CO
Equities	109,785	10,739,168.70	WALT DISNEY CO
Equities	24,031	2,350,712.42	WALT DISNEY CO
Equities	1,174	3,240.24	WALTER INVT MGMT CORP
Equities	3,054	8,429.04	WALTER INVT MGMT CORP
Equities	6,600	160,116.00	WASH FED INC COM
Equities	8,725	211,668.50	WASH FED INC COM
Equities	3,000	94,380.00	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	5,095	160,288.70	WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT
Equities	2,200	83,424.00	WASHINGTON TR BANCORP INC COM
Equities	1,064	40,346.88	WASHINGTON TR BANCORP INC COM
Equities	10,100	727,705.00	WASTE CONNECTIONS INC COM
Equities	18,790	1,245,213.30	WASTE MGMT INC DEL COM STK
Equities	30,445	2,017,590.15	WASTE MGMT INC DEL COM STK
Equities	4,590	645,583.50	WATERS CORP COM
Equities	16,903	2,377,406.95	WATERS CORP COM
Equities	5,746	808,174.90	WATERS CORP COM
Equities	2,000	30,660.00	WATERSTONE FINL INC MD COM
Equities	700	98,483.00	WATSCO INC COM
Equities	1,950	274,345.50	WATSCO INC COM
Equities	1,500	87,390.00	WATTS WTR TECHNOLOGIES INC
Equities	2,161	125,899.86	WATTS WTR TECHNOLOGIES INC
Equities	1,869	72,891.00	WAYFAIR INC CL A CL A

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	700	12,642.00	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	2,005	33,884.50	WCI CMNTYS INC COM PAR \$0.01 COM PAR \$0.01
Equities	1,400	164,430.00	WD 40 CO COM STK
Equities	1,151	135,184.95	WD 40 CO COM STK
Equities	51,935	288,239.25	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001
Equities	62,608	347,474.40	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001
Equities	400	7,272.00	WEB COM GROUP INC COM
Equities	3,978	72,320.04	WEB COM GROUP INC COM
Equities	1,588	92,278.68	WEBMD HEALTH CORP COMMON STOCK
Equities	2,472	143,647.92	WEBMD HEALTH CORP COMMON STOCK
Equities	4,700	159,565.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	42,600	1,446,270.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	6,902	234,322.90	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	14,478	945,413.40	WEC ENERGY GROUP INC COM
Equities	28,691	1,873,522.30	WEC ENERGY GROUP INC COM
Equities	28,764	1,878,289.20	WEC ENERGY GROUP INC COM
Equities	22,585	1,474,800.50	WEC ENERGY GROUP INC COM
Equities	18,733	1,223,264.90	WEC ENERGY GROUP INC COM
Equities	1,500	17,445.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	2,024	23,539.12	WEIGHT WATCHERS INTL INC NEW COM
Equities	7,000	285,740.00	WEINGARTEN RLTY INVS COM
Equities	8,289	338,356.98	WEINGARTEN RLTY INVS COM
Equities	800	40,440.00	WEIS MKT INC COM
Equities	1,047	52,925.85	WEIS MKT INC COM
Equities	1,990	213,487.20	WELLCARE HLTH PLANS INC COM
Equities	3,414	366,253.92	WELLCARE HLTH PLANS INC COM
Equities	77,893	3,686,675.69	WELLS FARGO & CO NEW COM STK
Equities	111,953	5,298,735.49	WELLS FARGO & CO NEW COM STK
Equities	223,242	10,566,043.86	WELLS FARGO & CO NEW COM STK
Equities	338,520	16,022,151.60	WELLS FARGO & CO NEW COM STK
Equities	116,402	5,509,306.66	WELLS FARGO & CO NEW COM STK
Equities	58,371	2,762,699.43	WELLS FARGO & CO NEW COM STK
Equities	138,100	10,519,077.00	WELLTOWER INC COM
Equities	18,920	1,441,136.40	WELLTOWER INC COM
Equities	25,800	1,965,186.00	WELLTOWER INC COM
Equities	26,200	252,044.00	WENDYS CO COM
Equities	14,078	135,430.36	WENDYS CO COM
Equities	2,700	62,019.00	WERNER ENTERPRISES INC COM
Equities	3,775	86,711.75	WERNER ENTERPRISES INC COM
Equities	1,100	34,155.00	WESBANCO INC COM
Equities	2,267	70,390.35	WESBANCO INC COM
Equities	3,794	50,915.48	WESCO AIRCRAFT HOLDINGS INC
Equities	2,080	107,099.20	WESCO INTL INC COM
Equities	2,952	151,998.48	WESCO INTL INC COM
Equities	2,859	56,207.94	WEST CORPORATION COM RESTRICTED
Equities	3,900	32,721.00	WEST MARINE INC COM
Equities	3,700	280,756.00	WEST PHARMACEUTICAL SVCS INC COM
Equities	20,075	1,523,291.00	WEST PHARMACEUTICAL SVCS INC COM
Equities	5,425	411,649.00	WEST PHARMACEUTICAL SVCS INC COM
Equities	2,900	142,854.00	WESTAMERICA BANCORPORATION COM
Equities	1,900	93,594.00	WESTAMERICA BANCORPORATION COM
Equities	5,200	291,668.00	WESTAR ENERGY INC COM
Equities	10,634	596,461.06	WESTAR ENERGY INC COM
Equities	7,640	5,348.00	WESTELL TECHNOLOGIES INC CL A
Equities	4,000	130,600.00	WESTERN ALLIANCE BANCORPORATION COM
Equities	64,435	2,103,802.75	WESTERN ALLIANCE BANCORPORATION COM
Equities	6,045	197,369.25	WESTERN ALLIANCE BANCORPORATION COM
Equities	20,200	387,436.00	WESTERN UNION CO
Equities	85,664	1,643,035.52	WESTERN UNION CO
Equities	36,735	704,577.30	WESTERN UNION CO
Equities	192,954	3,700,857.72	WESTERN UNION CO
Equities	79,854	633,241.40	WESTFIELD CORP NPV STAPLED UNITS
Equities	565,123	4,481,419.59	WESTFIELD CORP NPV STAPLED UNITS
Equities	4,600	35,420.00	WESTFIELD FINL INC NEW COM STK
Equities	6,890	53,053.00	WESTFIELD FINL INC NEW COM STK
Equities	1,000	42,920.00	WESTLAKE CHEM CORP COM STK
Equities	3,272	140,434.24	WESTLAKE CHEM CORP COM STK
Equities	2,237	21,296.24	WESTMORELAND COAL CO COM
Equities	1,722	16,169.58	WESTN AST MTG CAP CORP COM
Equities	12,778	603,888.28	WESTN DIGITAL CORP COM
Equities	20,752	980,739.52	WESTN DIGITAL CORP COM
Equities	19,800	935,748.00	WESTN DIGITAL CORP COM
Equities	4,200	86,646.00	WESTN REFNG INC COM
Equities	5,901	121,737.63	WESTN REFNG INC COM
Equities	57,728	1,263,737.46	WESTPAC BKG CORP NPV
Equities	0	-	WESTPAC BKG CORP NPV
Equities	58,980	1,291,145.29	WESTPAC BKG CORP NPV
Equities	2,628	4,388.76	WESTPORT FUEL SYSTEM INC COM NEW COM STK
Equities	11,394	442,884.78	WESTROCK CO COM
Equities	18,671	725,741.77	WESTROCK CO COM
Equities	22,162	861,436.94	WESTROCK CO COM
Equities	774	40,093.20	WESTWOOD HLDGS GROUP INC COM
Equities	8,700	771,429.00	WEX INC COM
Equities	1,300	115,271.00	WEX INC COM
Equities	2,968	263,172.56	WEX INC COM

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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,400	38,892.00	WEYCO GROUP INC COM
Equities	1,900	52,782.00	WEYCO GROUP INC COM
Equities	40,855	1,216,253.35	WEYERHAEUSER CO COM
Equities	53,989	1,607,252.53	WEYERHAEUSER CO COM
Equities	15,152	451,075.04	WEYERHAEUSER CO COM
Equities	2,300	162,817.00	WGL HLDGS INC COM
Equities	3,905	276,434.95	WGL HLDGS INC COM
Equities	1,204,000	943,589.48	WH GROUP LIMITED COMSTK
Equities	164,000	128,528.80	WH GROUP LIMITED COMSTK
Equities	765,000	599,539.83	WH GROUP LIMITED COMSTK
Equities	28,000	130,833.53	WHEELOCK & COMPANY NPV
Equities	3,490	581,573.60	WHIRLPOOL CORP COM
Equities	5,580	929,851.20	WHIRLPOOL CORP COM
Equities	11,763	549,109.23	WHITBREAD ORD GBP0.76797385
Equities	557	468,994.00	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	408	343,536.00	WHITE MOUNTAINS INSURANCE GROUP COM STOCK
Equities	3,268	49,281.44	WHITESTONE REIT COMMON SHARES
Equities	3,844	180,437.36	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	12,451	584,449.94	WHITEWAVE FOODS CO COM USD0.01 CL'A'
Equities	9,094	84,210.44	WHITING PETE CORP COM STK
Equities	15,165	140,427.90	WHITING PETE CORP COM STK
Equities	16,200	518,724.00	WHOLE FOODS MKT INC COM
Equities	55,747	1,785,018.94	WHOLE FOODS MKT INC COM
Equities	23,807	762,300.14	WHOLE FOODS MKT INC COM
Equities	6	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1,100	0.22	WICKES INC COM
Equities	1,600	944.00	WIDEPOINT CORP COM
Equities	2,700	140,886.00	WILEY JOHN & SONS INC CL A
Equities	3,648	190,352.64	WILEY JOHN & SONS INC CL A
Equities	11,088	28,052.64	WILLBROS GROUP INC COM
Equities	300	8,238.00	WILLIAMS CLAYTON ENERGY INC COM
Equities	625	17,162.50	WILLIAMS CLAYTON ENERGY INC COM
Equities	38,300	828,429.00	WILLIAMS CO INC COM
Equities	51,731	1,118,941.53	WILLIAMS CO INC COM
Equities	3,200	166,816.00	WILLIAMS SONOMA INC COM
Equities	5,952	310,277.76	WILLIAMS SONOMA INC COM
Equities	1,000	22,230.00	WILLIS LEASE FIN CORP COM
Equities	25,158	3,127,390.98	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	10,461	1,300,406.91	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	10,044	1,248,569.64	WILLIS TOWERS WATSON PLC COM USD0.000115
Equities	379,400	918,971.69	WILMAR INTERNATIONAL LTD NPV
Equities	6,586	61,052.22	WINDSTREAM HLDGS INC COM NEW COM NEW
Equities	8,891	82,419.57	WINDSTREAM HLDGS INC COM NEW COM NEW
Equities	40	77.20	WINDTREE THERAPEUTICS INC COM
Equities	21	2,093.07	WINMARK CORP COM
Equities	1,500	34,380.00	WINNEBAGO INDS INC COM
Equities	2,719	62,319.48	WINNEBAGO INDS INC COM
Equities	2,300	117,300.00	WINTRUST FINL CORP COM
Equities	42,305	2,157,555.00	WINTRUST FINL CORP COM
Equities	3,595	183,345.00	WINTRUST FINL CORP COM
Equities	538	720.92	WIRELESS TELECOM GROUP INC COM STK
Equities	26,607	260,482.53	WISDOMTREE INVTS INC COM
Equities	3,200	31,328.00	WISDOMTREE INVTS INC COM
Equities	8,898	87,111.42	WISDOMTREE INVTS INC COM
Equities	304,686	763,288.11	WM MORRISON SUPERMARKETS ORD GBP0.10
Equities	22,108	1,143,738.74	WOLSELEY ORD GBP0.108030303
Equities	15,000	776,012.36	WOLSELEY ORD GBP0.108030303
Equities	23,376	949,447.40	WOLTERS KLUWER EUR0.12
Equities	22,226	902,738.61	WOLTERS KLUWER EUR0.12
Equities	70,900	2,879,698.00	WOLTERS KLUWER EUR0.12
Equities	3,900	79,248.00	WOLVERINE WORLD WIDE INC COM
Equities	6,423	130,515.36	WOLVERINE WORLD WIDE INC COM
Equities	18,920	378,117.40	WOODSIDE PETROLEUM NPV
Equities	150,790	3,013,547.70	WOODSIDE PETROLEUM NPV
Equities	3,100	178,684.00	WOODWARD INC COM
Equities	53,475	3,082,299.00	WOODWARD INC COM
Equities	27,595	1,590,575.80	WOODWARD INC COM
Equities	4,067	234,421.88	WOODWARD INC COM
Equities	1,300	97,071.00	WORKDAY INC CL A COM USD0.001
Equities	9,122	681,139.74	WORKDAY INC CL A COM USD0.001
Equities	2,920	39,887.20	WORKIVA INC COM CL A COM CL A
Equities	1,200	54,720.00	WORLD ACCEP CORP S C NEW COM
Equities	815	37,164.00	WORLD ACCEP CORP S C NEW COM
Equities	3,100	147,219.00	WORLD FUEL SERVICE COM STK USD0.01
Equities	5,222	247,992.78	WORLD FUEL SERVICE COM STK USD0.01
Equities	1,900	34,979.00	WORLD WRESTLING ENTMNT
Equities	2,600	47,866.00	WORLD WRESTLING ENTMNT
Equities	70,061	254,467.54	WORLDPAY GRP PLC ORD GBP0.03 144A
Equities	6	-	WORLDTEX INC COM NEW
Equities	108,930	583,986.78	WORLEYPARSONS LIMITED NPV
Equities	3,100	131,130.00	WORTHINGTON INDS INC COM
Equities	3,808	161,078.40	WORTHINGTON INDS INC COM
Equities	14,111	157,902.09	WP GLIMCHER INC COM
Equities	12,851	143,802.69	WP GLIMCHER INC COM
Equities	24,500	508,304.80	WPP PLC ORD GBP0.10

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	57,630	1,195,657.38	WPP PLC ORD GBP0.10
Equities	108,400	2,248,989.41	WPP PLC ORD GBP0.10
Equities	73,642	685,607.02	WPX ENERGY INC COM SHS
Equities	14,833	138,095.23	WPX ENERGY INC COM SHS
Equities	17,400	161,994.00	WPX ENERGY INC COM SHS
Equities	9,949	172,814.13	WRIGHT MEDICAL GROUP NV EUR0.03
Equities	4,200	135,198.00	WSFS FINANCIAL CORP COM
Equities	1,959	63,060.21	WSFS FINANCIAL CORP COM
Equities	4,700	334,781.00	WYNDHAM WORLDWIDE CORP COM STK
Equities	8,350	594,770.50	WYNDHAM WORLDWIDE CORP COM STK
Equities	10,154	723,269.42	WYNDHAM WORLDWIDE CORP COM STK
Equities	4,200	380,688.00	WYNN RESORTS LTD COM
Equities	6,063	549,550.32	WYNN RESORTS LTD COM
Equities	28,000	1,253,840.00	XCEL ENERGY INC COM
Equities	38,017	1,702,401.26	XCEL ENERGY INC COM
Equities	0	-	XCEL ENERGY INC COM
Equities	5,970	34,327.50	XCERRA CORP COM
Equities	3,926	74,554.74	XENCOR INC COM
Equities	8,686	145,751.08	XENIA HOTELS & RESORTS INC COM
Equities	9,100	86,359.00	XEROX CORP COM
Equities	67,273	638,420.77	XEROX CORP COM
Equities	11,200	516,656.00	XILINX INC COM
Equities	41,700	1,923,621.00	XILINX INC COM
Equities	18,364	847,131.32	XILINX INC COM
Equities	1,600	27,888.00	XO GROUP INC COM
Equities	3,207	55,898.01	XO GROUP INC COM
Equities	9,706	5,350.91	XOMA CORP DEL COM
Equities	29,880	784,648.80	XPO LOGISTICS INC COM
Equities	2,783	73,081.58	XPO LOGISTICS INC COM
Equities	5,813	152,649.38	XPO LOGISTICS INC COM
Equities	1,721	42,044.03	XURA INC COM
Equities	6,670	297,815.50	XYLEM INC COM
Equities	12,737	568,707.05	XYLEM INC COM
Equities	3,598	90,273.82	YADKIN FINL CORP COM
Equities	43,700	1,641,372.00	YAHOO INC COM
Equities	65,290	2,452,292.40	YAHOO INC COM
Equities	29,600	1,111,776.00	YAHOO INC COM
Equities	33,100	497,193.68	YAMAHA MOTOR CO NPV
Equities	912,900	607,062.56	YANGZIJANG SHIPBU NPV (SGD)
Equities	935,600	788,993.24	YANLORD LAND GROUP NPV
Equities	32,423	1,022,136.53	YARA INTERNATIONAL NOK1.7
Equities	25,000	788,126.12	YARA INTERNATIONAL NOK1.7
Equities	19,440	612,846.87	YARA INTERNATIONAL NOK1.7
Equities	1,700	51,612.00	YELP INC CL A
Equities	5,000	151,800.00	YELP INC CL A
Equities	13,848	335,705.00	YODOGAWA STEEL WKS NPV
Equities	1,414	45,304.56	YORK WTR CO COM
Equities	31,500	437,849.69	YOROZU CORP NPV
Equities	179	6,651.64	YOUR CMNTY BANKSHARES INC COM
Equities	3,158	27,790.40	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	212,000	837,566.63	YUE YUEN INDL HLDG HKD0.25
Equities	19,680	1,631,865.60	YUM BRANDS INC COM
Equities	30,243	2,507,749.56	YUM BRANDS INC COM
Equities	2,100	174,132.00	YUM BRANDS INC COM
Equities	66,405	382,605.55	Z ENERGY LIMITED NPV
Equities	1,690	10,123.10	ZAFGEN INC COM
Equities	2,649	13,907.25	ZAGG INC COM STK
Equities	34,563	910,411.02	ZALANDO SE NPV
Equities	800	22,344.00	ZAYO GROUP HLDGS INC COM
Equities	2,854	79,712.22	ZAYO GROUP HLDGS INC COM
Equities	2,200	110,220.00	ZEBRA TECHNOLOGIES CORP CL A
Equities	26,880	1,346,688.00	ZEBRA TECHNOLOGIES CORP CL A
Equities	3,922	196,492.20	ZEBRA TECHNOLOGIES CORP CL A
Equities	500	2,295.00	ZEDGE INC CL B CL B
Equities	136,544	195,309.25	ZEGONA COMMUNICATI ORD GBP0.01
Equities	2,870	78,437.10	ZELTIQ AESTHETICS INC COM
Equities	1,200	31,656.00	ZENDESK INC COM
Equities	47,125	1,243,157.50	ZENDESK INC COM
Equities	4,609	121,585.42	ZENDESK INC COM
Equities	2,297,800	2,159,199.53	ZHEJIANG EXPRESS 'H'CNV1
Equities	3,278	3,900.82	ZHNE/ZHONE TECHNOLOGIES INC
Equities	66,500	365,160.90	ZHUZHOU CRRC TIMES ELECTRIC CO LTD
Equities	4,400	159,632.00	ZILLOW GROUP INC COM USD0.0001 CLASS C
Equities	6,995	253,778.60	ZILLOW GROUP INC COM USD0.0001 CLASS C
Equities	3,504	128,421.60	ZILLOW GROUP INC COM USD0.0001
Equities	9,900	1,191,762.00	ZIMMER BIOMET HLDGS INC COM
Equities	14,649	1,763,446.62	ZIMMER BIOMET HLDGS INC COM
Equities	5,400	135,702.00	ZIONS BANCORP COM
Equities	14,270	358,605.10	ZIONS BANCORP COM
Equities	5,429	29,805.21	ZIOPHARM ONCOLOGY COM STK
Equities	10,768	59,116.32	ZIOPHARM ONCOLOGY COM STK
Equities	5,700	21,375.00	ZIX CORP COM
Equities	37,136	870,919.23	ZODIAC AEROSPACE NPV
Equities	950	34,456.50	ZOES KITCHEN INC COM
Equities	54,700	2,596,062.00	ZOETIS INC COM USD0.01 CL 'A'

**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,800	227,808.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	43,337	2,056,774.02	ZOETIS INC COM USD0.01 CL 'A'
Equities	34,930	1,657,777.80	ZOETIS INC COM USD0.01 CL 'A'
Equities	17,100	811,566.00	ZOETIS INC COM USD0.01 CL 'A'
Equities	1,996	16,067.80	ZOGENIX INC COM NEW COM NEW
Equities	1,600	22,896.00	ZUMIEZ INC COM
Equities	82,725	1,183,794.75	ZUMIEZ INC COM
Equities	1,926	27,561.06	ZUMIEZ INC COM
Equities	14,347	3,525,633.13	ZURICH INSURANCE GROUP AG CHF0.10
Equities	8,823	2,168,164.85	ZURICH INSURANCE GROUP AG CHF0.10
Equities	21,200	52,788.00	ZYNGA INC
Equities	61,914	154,165.86	ZYNGA INC
<b>TOTAL</b>		<u>9,019,079,231.28</u>	
<b>Fixed Income Investments</b>			
Fixed Income	35,000	38,454.57	\$ GEN CORP NEW 4.15% DUE 11-01-2025
Fixed Income	0	(55,991,585.94)	&&&BOND FUTURES OFFSET - LONG
Fixed Income	-3,000	(11,239.42)	07-13-2016 SWU0VS119
Fixed Income	430,000	510,814.63	1345 AVE OF THE S 2.78% DUE 08-10-2035
Fixed Income	300,000	231,750.00	1ST QUANTUM 7.25% DUE 05-15-2022
Fixed Income	540,000	553,179.78	3M CO NT 2 DUE 06-26-2022
Fixed Income	234,935	237,726.94	7 WTC DEPOSITOR LLC TR 2012-WTC COML MTGPASSTHRU CTF CL A 144A 4.0824 3/13/31
Fixed Income	115,000	119,807.69	ABB FIN USA INC 2.875% DUE 05-08-2022
Fixed Income	580,000	587,049.32	ABBVIE INC 2.3% DUE 05-14-2021
Fixed Income	1,405,000	1,436,363.82	ABBVIE INC 2.5% 05-14-2020
Fixed Income	100,000	102,232.30	ABBVIE INC 2.5% 05-14-2020
Fixed Income	50,000	51,701.50	ABBVIE INC 3.2% 11-06-2022
Fixed Income	2,600,000	2,633,742.80	ABBVIE INC 3.2% DUE 05-14-2026
Fixed Income	1,210,000	1,225,703.38	ABBVIE INC 3.2% DUE 05-14-2026
Fixed Income	200,000	209,566.00	ABBVIE INC 3.6% 05-14-2025
Fixed Income	100,000	104,783.00	ABBVIE INC 3.6% 05-14-2025
Fixed Income	600,000	604,211.40	ABBVIE INC FIXED 1.8% DUE 05-14-2018
Fixed Income	200,000	209,032.60	ABBVIE INC FIXED 4.5% DUE 05-14-2035
Fixed Income	805,000	851,328.56	ABBVIE INC FIXED 4.7% DUE 05-14-2045
Fixed Income	730,000	772,012.23	ABBVIE INC FIXED 4.7% DUE 05-14-2045
Fixed Income	800,000	818,062.40	ABN AMRO BK N V 2.45% DUE 06-04-2020
Fixed Income	100,000	103,808.00	ABN AMRO BK N V 4.75% DUE 07-28-2025
Fixed Income	110,000	106,321.05	ACCESS MIDSTREAM 4.875% DUE 05-15-2023
Fixed Income	1,156,863	1,111,956.80	ACCREDITED MTG LN TR SER 2005-4 CL A-2D VAR RT 12-25-2035 BEO
Fixed Income	775,000	809,218.58	ACE INA HLDGS INC 3.15% DUE 03-15-2025
Fixed Income	700,000	721,930.30	ACTAVIS FDG SCS 3% DUE 03-12-2020
Fixed Income	500,000	513,860.50	ACTAVIS FDG SCS 4.55% DUE 03-15-2035
Fixed Income	20,000	20,836.56	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025
Fixed Income	975,000	1,015,782.30	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025
Fixed Income	100,000	107,409.10	ADVANCE AUTO PTS 4.5% DUE 12-01-2023
Fixed Income	75,000	63,375.00	ADVANCED MICRO 7% DUE 07-01-2024
Fixed Income	150,000	155,512.50	AERCAP IRELAND CAP 4.625% DUE 10-30-2020
Fixed Income	150,000	155,512.50	AERCAP IRELAND CAP 4.625% DUE 10-30-2020
Fixed Income	650,000	682,500.00	AEROPUERTO INTERNACIONAL DE TOCUMEN 5.75% DUE 09/10/2023
Fixed Income	300,000	312,000.00	AES ANDRES B V / UNIT 7.95% 11/05/2026
Fixed Income	300,000	307,470.00	AES PANAMA S R L 6% DUE 06-25-2022
Fixed Income	960,000	980,643.84	AETNA INC NEW 2.8% DUE 06-15-2023
Fixed Income	1,400,000	1,430,105.60	AETNA INC NEW 2.8% DUE 06-15-2023
Fixed Income	1,470,000	1,574,406.75	AFLAC INC 3.625% DUE 11-15-2024
Fixed Income	600,000	608,700.00	AFRICA FIN CORP GLOBAL 144A 4.375% 04-29-2020 REG
Fixed Income	100,000	107,266.50	AGRILIA INC 5.25% DUE 01-15-2045
Fixed Income	605,000	623,150.00	AIR LEASE CORP 3.875 DUE 04-01-2021
Fixed Income	1,160,000	1,018,844.24	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2016 BEO
Fixed Income	300,000	306,351.00	ALIBABA GROUP HLDG 3.6% DUE 11-28-2024
Fixed Income	450,000	459,526.50	ALIBABA GROUP HLDG 3.6% DUE 11-28-2024
Fixed Income	1,480,000	1,517,740.00	ALLSTATE CORP 5.75% DUE 08-15-2053
Fixed Income	1,123,000	1,118,508.00	ALLSTATE LIFE GLOBAL FDG SECD MEDIUM TERMTN VAR RT DUE 11-25-2016
Fixed Income	50,000	50,054.00	ALLY AUTO RECEIVABLES TR 2015-SN1 CLS A4 RT 1.38% DUE 05-20-2017
Fixed Income	80,000	79,900.00	ALLY FINL INC 3.25% DUE 11-05-2018
Fixed Income	500,000	501,250.00	ALLY FINL INC 3.6% DUE 05-21-2018
Fixed Income	400,000	419,000.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	2,400,000	2,514,000.00	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	155,000	162,362.50	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017
Fixed Income	100,000	100,314.10	ALLY MASTER OWNER 1.54% DUE 09-15-2019
Fixed Income	100,000	100,456.60	ALLY MASTER OWNER 1.6% DUE 10-15-2019
Fixed Income	800,000	784,000.00	ALTICE FING S A 7.5% DUE 05-15-2026
Fixed Income	200,000	204,414.80	ALTICE SA 6.25% SNR 15/02/25 EUR144A
Fixed Income	900,000	935,591.40	ALTRIA GROUP INC 2.625% DUE 01-14-2020
Fixed Income	690,000	722,725.32	ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG
Fixed Income	105,000	123,501.84	AMAZON COM INC 4.8% DUE 12-05-2034
Fixed Income	80,000	79,400.00	AMC NETWORKS INC 4.75% DUE 12-15-2022
Fixed Income	60,000	59,392.50	AMC NETWORKS INC 5% DUE 04-01-2024
Fixed Income	20,000	20,554.48	AMCOR FIN USA INC 3.625% DUE 04-28-2026
Fixed Income	8,000,000	417,577.95	AMER MOVIL SAB DE CV 6.45% BDS 05/12/22 MXN10000
Fixed Income	1,100,000	1,158,850.00	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	2,500,000	2,633,750.00	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	1,220,000	1,241,642.80	AMERICAN EXPRESS CR CORP MEDIUM TERM NTS 2.25% DUE 05-05-2021
Fixed Income	405,000	414,372.11	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020
Fixed Income	215,000	328,176.00	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	71,174	71,169.59	AMERICREDIT 1.07% DUE 01-08-2019
Fixed Income	1,100,000	1,101,810.60	AMERICREDIT 1.52% DUE 06-10-2019
Fixed Income	675,000	679,359.15	AMERICREDIT 1.7% DUE 07-08-2020
Fixed Income	50,000	50,285.75	AMERICREDIT 1.92% DUE 11-08-2019
Fixed Income	55,000	55,497.26	AMERICREDIT 2.21% DUE 05-10-2021
Fixed Income	75,000	75,678.07	AMERICREDIT 2.21% DUE 05-10-2021
Fixed Income	125,000	126,352.00	AMERICREDIT 2.29% DUE 11-08-2019
Fixed Income	34,159	34,188.70	AMERICREDIT 2.42% DUE 05-08-2018
Fixed Income	50,000	49,990.90	AMERICREDIT AUTOMOBILE RECEIVABLES SER 2014-4 CL B 1.87% DUE 12-09-2019
Fixed Income	1,345,000	1,455,864.32	AMERIPRISE FINL 4% DUE 10-15-2023
Fixed Income	544,164	543,972.65	AMERIQUEST MTG FLTG RT .9179% DUE 07-25-2035
Fixed Income	185,741	167,406.42	AMERIQUEST MTG SECS INC 2003-13 ASSET BKD PASSTHRU CTF CL M-1 FLTG 01-26-2034
Fixed Income	810,861	809,550.10	AMERIQUEST MTG SECS INC SER 2004-R7 CL A1 FLT RT 08-25-2034 REG
Fixed Income	100,000	102,500.00	AMERN AIRLS 2015-2 4% DUE 09-22-2027
Fixed Income	100,000	105,722.00	AMERN AIRLS INC 3.575% DUE 07-15-2029
Fixed Income	1,755,000	1,816,425.00	AMERN AIRLS PASS 3.65% DUE 06-15-2028
Fixed Income	75,000	79,147.95	AMERN EXPRESS CO 6.15% DUE 08-28-2017
Fixed Income	75,000	83,551.95	AMERN INTL GROUP 4.875% DUE 06-01-2022
Fixed Income	425,000	499,825.93	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,800,000	2,116,909.80	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	60,000	70,563.66	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	1,250,000	1,298,575.00	AMGEN INC 4.4% 05-01-2045
Fixed Income	90,000	93,034.08	AMPHENOL CORP NEW 3.125% DUE 09-15-2021
Fixed Income	300,000	275,529.60	ANADARKO PETE CORP 4.5% DUE 07-15-2044
Fixed Income	70,000	77,299.60	ANADARKO PETE CORP 5.55% DUE 03-15-2026
Fixed Income	770,000	811,325.90	ANHEUSER-BUSCH 3.3% DUE 02-01-2023
Fixed Income	175,000	187,468.05	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	800,000	856,996.80	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	3,000,000	3,213,737.00	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	100,000	107,124.60	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	929,000	995,187.53	ANHEUSER-BUSCH 3.65% DUE 02-01-2026
Fixed Income	685,000	769,753.68	ANHEUSER-BUSCH 4.7% DUE 02-01-2036
Fixed Income	695,000	814,430.19	ANHEUSER-BUSCH 4.9% DUE 02-01-2046
Fixed Income	791,000	926,927.02	ANHEUSER-BUSCH 4.9% DUE 02-01-2046
Fixed Income	920,000	945,821.64	APACHE CORP 4.75% DUE 04-15-2043
Fixed Income	50,000	51,888.20	APACHE CORP 5.25% DUE 02-01-2042
Fixed Income	585,000	611,060.58	APPLE INC 2.7% DUE 05-13-2022
Fixed Income	300,000	316,844.70	APPLE INC 2.85% DUE 05-06-2021
Fixed Income	125,000	132,697.00	APPLE INC 3.25% DUE 02-23-2026
Fixed Income	0	-	APPLE INC 3.45% DUE 05-06-2024
Fixed Income	200,000	217,371.00	APPLE INC 3.45% DUE 05-06-2024
Fixed Income	775,000	844,350.10	APPLE INC 4.375% DUE 05-13-2045
Fixed Income	85,000	92,606.14	APPLE INC 4.375% DUE 05-13-2045
Fixed Income	495,000	539,294.58	APPLE INC 4.375% DUE 05-13-2045
Fixed Income	1,380,000	1,558,816.26	APPLE INC 4.65% DUE 02-23-2046
Fixed Income	795,000	898,013.71	APPLE INC 4.65% DUE 02-23-2046
Fixed Income	60,000	67,123.20	ARAPAHOE CNTY COLO WTR & WASTEWATER AUTHREV 6.68% 12-01-2039 BEO TAXABLE
Fixed Income	1,850,000	1,861,100.00	ARC PPTY S OPER 2% DUE 02-06-2017
Fixed Income	600,000	630,000.00	ARCELORMITTAL SA DUE 08-05-2020
Fixed Income	100,000	105,872.80	ARROW ELECTRS INC 4.5% DUE 03-01-2023
Fixed Income	1,350,000	1,385,652.15	ASIAN DEV BK GLOBAL SR NT 1.875% DUE 02-18-2022 REG
Fixed Income	1,031,000	1,470,363.74	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	120,000	171,138.36	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	1,300,000	1,327,246.70	AT&T INC 2.45% DUE 06-30-2020
Fixed Income	100,000	102,095.90	AT&T INC 2.45% DUE 06-30-2020
Fixed Income	50,000	50,990.55	AT&T INC 3 DUE 02-15-2022
Fixed Income	600,000	614,444.40	AT&T INC 3% DUE 06-30-2022
Fixed Income	75,000	76,805.55	AT&T INC 3% DUE 06-30-2022
Fixed Income	1,300,000	1,329,779.10	AT&T INC 3.4% DUE 05-15-2025
Fixed Income	1,075,000	1,121,417.43	AT&T INC 3.6% DUE 02-17-2023
Fixed Income	500,000	531,161.50	AT&T INC 3.8% DUE 03-15-2022
Fixed Income	50,000	53,147.20	AT&T INC 3.95% DUE 01-15-2025
Fixed Income	735,000	789,561.99	AT&T INC 4.125% DUE 02-17-2026
Fixed Income	100,000	102,299.30	AT&T INC 4.5% DUE 05-15-2035
Fixed Income	95,000	97,362.94	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	1,345,000	1,378,454.19	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	1,505,000	1,542,433.86	AT&T INC 4.75% DUE 05-15-2046
Fixed Income	1,275,000	1,308,929.03	AT&T INC 4.8% DUE 06-15-2044
Fixed Income	80,000	82,128.88	AT&T INC 4.8% DUE 06-15-2044
Fixed Income	1,950,000	2,133,089.40	AT&T INC 5.35% DUE 09-01-2040
Fixed Income	50,000	53,218.05	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	500,000	498,043.50	AT&T INC NT FLTG RATE DUE 06-30-2020 REG
Fixed Income	500,000	552,008.29	ATHENS URBAN TRANS 4.851% MTN 19/09/16 EUR5000
Fixed Income	500,000	552,008.29	ATHENS URBAN TRANS 4.851% MTN 19/09/16 EUR5000
Fixed Income	685,000	717,880.00	ATMOS ENERGY CORP 6.35% DUE 06-15-2017
Fixed Income	418,822	527,337.56	AUBURN SECS 5 FRN MTG 12/41 GBP50000'A2
Fixed Income	536	536.39	Australian dollar - Cash
Fixed Income	190	190.20	Australian dollar - Cash
Fixed Income	18	18.12	Australian dollar - Cash
Fixed Income	0	-	Australian dollar - Cash
Fixed Income	369,202	369,202.15	Australian dollar - Cash
Fixed Income	19,204	19,203.62	Australian dollar - Cash
Fixed Income	0	0.19	Australian dollar - Cash
Fixed Income	0	353,606.72	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	102,053.32	Australian dollar - Pending foreign exchange purchases

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	61,581.83	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	897,377.00	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	4,514,758.62	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	39,623.48	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	359,414.49	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	229,051.99	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	73,856.63	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	12,382.47	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	1,618,013.80	Australian dollar - Pending foreign exchange purchases
Fixed Income	0	(366,581.76)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(119,185.12)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(109,299.99)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(997,827.09)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(313,029.21)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(1,621,654.90)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(1,618,013.80)	Australian dollar - Pending foreign exchange sales
Fixed Income	0	(353,606.72)	Australian dollar - Pending trade purchases
Fixed Income	0	(163,635.15)	Australian dollar - Pending trade purchases
Fixed Income	0	(897,377.00)	Australian dollar - Pending trade purchases
Fixed Income	0	(714,329.06)	Australian dollar - Pending trade purchases
Fixed Income	0	485,771.26	Australian dollar - Pending trade sales
Fixed Income	109	109.29	Australian dollar - Variation Margin
Fixed Income	1,300,000	1,350,663.60	AUTO DATA 2.25% DUE 09-15-2020
Fixed Income	40,000	41,807.60	AUTODESK INC FIXED 4.375% DUE 06-15-2025
Fixed Income	100,000	105,596.10	AUTONATION INC 4.5% DUE 10-01-2025
Fixed Income	349,125	348,834.18	AVAGO TECHNOLOGIES TERM LOAN B DUE 02-01-2023 BEO
Fixed Income	1,300,000	1,362,359.70	AVALONBAY CMNTYS 3.45% DUE 06-01-2025
Fixed Income	200,000	162,020.00	AVIANCA HLDGS S A 8.375 05-10-2020 BEO
Fixed Income	300,000	243,030.00	AVIANCA HLDGS S A 8.375 05-10-2020 BEO
Fixed Income	60,000	60,325.86	AVIS BUDGET CAR FLTG RATE DUE 12-01-2017
Fixed Income	150,000	155,801.10	AVNET INC 4.625% DUE 04-15-2026
Fixed Income	75,000	79,495.65	BAE SYS HLDGS INC 3.85% DUE 12-15-2025
Fixed Income	200,000	209,630.00	BAIDU INC FORMERLY 4.125% DUE 06-30-2025
Fixed Income	300,000	314,445.00	BAIDU INC FORMERLY 4.125% DUE 06-30-2025
Fixed Income	480,000	507,060.96	BAMLL COML MTG FLTG RT 3.65211% DUE 03-10-2037
Fixed Income	495,000	523,932.25	BANC OF AMERICA MERRILL LYNCH LARGE LO SERIES 2015-200P CLASS A 3.218% 4-14-33
Fixed Income	400,000	396,000.00	BANCO BILBAO 4.875% DUE 04-21-2025
Fixed Income	500,000	495,000.00	BANCO BILBAO 4.875% DUE 04-21-2025
Fixed Income	600,000	576,128.46	BANCO BILBAO 7.0% 31/12/2049
Fixed Income	600,000	576,128.46	BANCO BILBAO VIZCAYA ARG 7% 29/12/2049
Fixed Income	1,000,000	819,952.22	BANCO ESPIRITO SANTO SA 5% BDS 23/05/2019 EUR1000
Fixed Income	100,000	110,419.32	BANCO POPULAR 11.5% 29/10/2049
Fixed Income	300,000	331,257.97	BANCO POPULAR ESPA 11.5%-STP T1 COCO PERP EUR
Fixed Income	1,000,000	954,728.23	BANCO POPULAR ESPA 8.25%-FRN T1 PERP EUR200000
Fixed Income	800,000	763,782.58	BANCO POPULAR ESPA 8.25%-FRN T1 PERP EUR200000
Fixed Income	450,000	462,375.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	2,900,000	2,979,750.00	BANCO SANTANDER 4.125% DUE 11-09-2022
Fixed Income	400,000	377,411.94	BANCO SANTANDER 6.25%-VAR SUB PERP EUR
Fixed Income	600,000	566,117.91	BANCO SANTANDER 6.25%-VAR SUB PERP EUR
Fixed Income	2,000,000	1,887,059.71	BANCO SANTANDER 6.25%-VAR SUB PERP EUR
Fixed Income	2,280,000	2,356,124.64	BANK AMER CORP 3.5% DUE 04-19-2026
Fixed Income	750,000	750,360.00	BANK AMER CORP 3.75% DUE 07-12-2016
Fixed Income	2,000,000	2,121,622.00	BANK AMER CORP 3.875% DUE 08-01-2025
Fixed Income	135,000	143,209.49	BANK AMER CORP 3.875% DUE 08-01-2025
Fixed Income	3,400,000	3,606,757.40	BANK AMER CORP 3.875% DUE 08-01-2025
Fixed Income	670,000	682,291.15	BANK AMER CORP 3.95% DUE 04-21-2025
Fixed Income	640,000	652,359.04	BANK AMER CORP 4% DUE 01-22-2025
Fixed Income	70,000	71,351.77	BANK AMER CORP 4% DUE 01-22-2025
Fixed Income	200,000	214,267.00	BANK AMER CORP 4.1% DUE 07-24-2023
Fixed Income	755,000	789,681.68	BANK AMER CORP 4.45% DUE 03-03-2026
Fixed Income	1,440,000	1,506,147.84	BANK AMER CORP 4.45% DUE 03-03-2026
Fixed Income	300,000	347,002.20	BANK AMER CORP 5% DUE 01-21-2044
Fixed Income	500,000	578,909.00	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	2,500,000	2,894,545.00	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	50,000	57,890.90	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	1,300,000	1,375,974.60	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	1,500,000	1,587,663.00	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	75,000	94,669.72	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	2,400,000	2,561,503.20	BANK AMER CORP BDS 4 04-01-2024
Fixed Income	300,000	320,187.90	BANK AMER CORP BDS 4 04-01-2024
Fixed Income	1,200,000	1,290,694.80	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG
Fixed Income	700,000	752,905.30	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG
Fixed Income	390,000	390,390.00	BANK AMER CORP MEDIUM TERM SR NTS VAR RTDUE 04-13-2017
Fixed Income	60,000	63,078.42	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	1,090,000	1,106,717.33	BANK AMER CORP SR NT 2.625% DUE 04-19-2021/04-20-2017
Fixed Income	100,000	111,967.90	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	90,000	100,771.11	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	13,000,000	764,529.72	BANK OF AMERICA CORP FLTG RATE DUE 21/10/2025
Fixed Income	1,500,000	1,507,849.50	BANK OF AMERICA CORP FRNS DUE 03-22-2018
Fixed Income	135,000	135,706.45	BANK OF AMERICA CORP FRNS DUE 03-22-2018
Fixed Income	500,000	592,191.35	BANKIA S.A. 3.5% NTS 17/01/2019
Fixed Income	55,000	57,107.88	BANKUNITED INC 4.875% DUE 11-17-2025
Fixed Income	2,000,000	1,977,491.04	BARCLAYS BANK PLC 6.5% 31/12/2049
Fixed Income	50,000	49,575.00	BARCLAYS BANK PLC VAR RT 01-27-2017
Fixed Income	400,000	430,500.00	BARCLAYS BK PLC 7.625 DUE 11-21-2022

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	120,000	118,680.00	BARCLAYS BK PLC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 03-10-2017
Fixed Income	200,000	206,500.00	BARCLAYS BK PLC STEP CPN 7.75% DUE 04-10-2023
Fixed Income	800,000	826,000.00	BARCLAYS BK PLC STEP CPN 7.75% DUE 04-10-2023
Fixed Income	980,000	972,453.02	BARCLAYS PLC 2.0% 03-16-2018
Fixed Income	700,000	692,121.86	BARCLAYS PLC 6.5% 31/12/2049
Fixed Income	600,000	624,613.43	BARCLAYS PLC 8.0% 15/12/2049
Fixed Income	65,000	68,566.22	BARRICK GOLD CORP 4.1% DUE 05-01-2023
Fixed Income	831,884	780,489.83	BAYVIEW COML AST FLTGT RT .8479% DUE 04-25-2034
Fixed Income	250,000	275,332.25	BB&T BRH BKG & TR 3.8% DUE 10-30-2026
Fixed Income	20,000	20,486.22	BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 2.25 02-01-2019
Fixed Income	1,208,000	1,295,791.40	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY 3.95 DUE 03-22-2022
Fixed Income	800,000	764,333.62	BBVA(BILB-VIZ-ARG) 6.75% -FR SUB PERP EUR200000
Fixed Income	1,800,000	1,800,703.80	BBVA(BILB-VIZ-ARG) 9% SUB PERP USD200000
Fixed Income	2,075,000	2,261,947.12	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	100,000	108,833.40	BECTON DICKINSON & 3.875% DUE 05-15-2024
Fixed Income	120,000	111,468.84	BED BATH & BEYOND 4.915% DUE 08-01-2034
Fixed Income	100,000	88,108.70	BED BATH & BEYOND 5.165% DUE 08-01-2044
Fixed Income	675,000	697,431.60	BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023
Fixed Income	1,435,000	1,504,660.64	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026
Fixed Income	1,390,000	1,457,476.16	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026
Fixed Income	850,000	891,262.40	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026
Fixed Income	135,000	141,553.44	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026
Fixed Income	675,000	757,701.00	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042
Fixed Income	45,000	50,514.44	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045
Fixed Income	720,000	808,230.96	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045
Fixed Income	445,000	468,638.40	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	40,000	42,124.80	BEST BUY INC 5% DUE 08-01-2018
Fixed Income	80,000	98,317.68	BHP FIN USA LTD 6.42% DUE 03-01-2026
Fixed Income	75,000	80,733.83	BIOGEN INC 4.05% DUE 09-15-2025
Fixed Income	265,000	298,003.90	BIOGEN INC 5.2% DUE 09-15-2045
Fixed Income	732,000	823,165.47	BIOGEN INC 5.2% DUE 09-15-2045
Fixed Income	140,000	141,148.00	BK AMER CORP FLTGT RT 3.17227% DUE 05-03-2017
Fixed Income	710,000	729,146.57	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017
Fixed Income	1,353,000	1,410,787.98	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017
Fixed Income	1,235,000	1,279,730.46	BK NEW YORK MELLON 2.5% DUE 04-15-2021
Fixed Income	310,000	311,859.69	BK NOVA SCOTIA B C 1.65% DUE 06-14-2019
Fixed Income	170,000	177,350.12	BK NOVA SCOTIA B C 2.8% DUE 07-21-2021
Fixed Income	1,900,000	1,915,160.10	BK NOVA SCOTIA GTD 1.875% DUE 04-26-2021
Fixed Income	975,000	995,340.45	BLACK HILLS CORP 2.5% DUE 01-11-2019
Fixed Income	600,000	590,145.60	BOARDWALK 4.95% DUE 12-15-2024
Fixed Income	75,000	76,688.93	BORGWARNER INC 3.375% DUE 03-15-2025
Fixed Income	1,010,000	1,018,101.21	BP CAP MARKETS PLC 1.676% DUE 05-03-2019
Fixed Income	20,000	20,999.60	BP CAP MKTS AMER 4.2% DUE 06-15-2018
Fixed Income	2,000,000	2,105,408.00	BP CAP MKTS P L C 3.506% DUE 03-17-2025
Fixed Income	39,300	10,234,364.01	BRAZIL(FED REP OF) 0% TB 01/01/18 BRL1000
Fixed Income	5,800	1,714,383.14	BRAZIL(FED REP OF) 10% T-NTS 01/01/25 BRL1000
Fixed Income	800	245,200.41	BRAZIL(FED REP OF) 10% T-NTS 1/1/2021 BRL1000
Fixed Income	4,000	3,638,866.33	BRAZIL(FED REP OF) 6% IDX/LKD NTS 15/08/22 BRL
Fixed Income	24,630	24,630.10	Brazilian real - Cash
Fixed Income	0	-	Brazilian real - Cash
Fixed Income	0	0.01	Brazilian real - Cash
Fixed Income	0	-	Brazilian real - Cash
Fixed Income	204,570	204,569.51	Brazilian real - Cash
Fixed Income	0	(0.01)	Brazilian real - Cash
Fixed Income	0	19,204.07	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	848,744.42	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	430,612.98	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	1,154,542.04	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	14,584,325.58	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	14,584,325.58	Brazilian real - Pending foreign exchange purchases
Fixed Income	0	(789,613.55)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(30,369.75)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(29,584.92)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(30,369.75)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(30,369.75)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(88,754.77)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(88,754.77)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(118,339.69)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(147,924.62)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(118,339.69)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(29,584.92)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(1,154,542.04)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(124,815.36)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(273,327.77)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(848,744.42)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(305,797.62)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(124,957.76)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(14,460,025.81)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(14,584,325.58)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(14,584,325.58)	Brazilian real - Pending foreign exchange sales
Fixed Income	0	(19,204.07)	Brazilian real - Pending trade purchases
Fixed Income	565,909	552,482.27	BRAZOS ED LN AUTH INC STUDENT LN ASSET BACKED NT SER 2012-1 FLTGT RT 12-26-2035
Fixed Income	1,200,000	1,151,601.60	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	900,000	842,118.30	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTGT 10/27/2036
Fixed Income	610,850	606,014.42	BRAZOS HIGHER ED AUTH INC STUDENT LN SER 2011-1 CL A2 FLTGT 02/25/2030



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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,100,000	1,091,750.00	BRF SA FORMERLY 4.75% DUE 05-22-2024
Fixed Income	500,000	496,250.00	BRF SA FORMERLY 4.75% DUE 05-22-2024
Fixed Income	315,043	315,042.57	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	138,109	138,108.50	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	889,330	889,329.83	British pound sterling - Cash Collateral Due to/from CCP Broker
Fixed Income	316,231	316,230.70	British pound sterling - Cash
Fixed Income	23,711	23,710.95	British pound sterling - Cash
Fixed Income	1	1.26	British pound sterling - Cash
Fixed Income	38,766	38,765.86	British pound sterling - Cash
Fixed Income	45,561	45,561.44	British pound sterling - Cash
Fixed Income	12,289	12,289.20	British pound sterling - Cash
Fixed Income	0	-	British pound sterling - Cash
Fixed Income	6,250	6,249.78	British pound sterling - Cash
Fixed Income	61,151	61,151.14	British pound sterling - Cash
Fixed Income	0	0.11	British pound sterling - Cash
Fixed Income	4,739	4,738.93	British pound sterling - Cash
Fixed Income	0	836,842.79	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	2,668,271.91	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	256,569.94	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	283,482.62	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	6,507,589.00	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	1,171,045.19	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	2,166,968.32	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	164,927.40	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	5,525,033.97	British pound sterling - Pending foreign exchange purchases
Fixed Income	0	(391,685.21)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(2,668,813.13)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(2,895,529.54)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(217,899.96)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(69,317.33)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(1,636,254.92)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(1,700,421.78)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(6,508,908.97)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(6,508,925.81)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(47,445.61)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(69,410.77)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(195,891.43)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(371,803.82)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(80,740.24)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(92,410.89)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(60,239.29)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(405,488.58)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(46,133.97)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(28,645.44)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(22,118.80)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(5,526,154.64)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(5,332,533.39)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(192,500.58)	British pound sterling - Pending foreign exchange sales
Fixed Income	0	(256,569.94)	British pound sterling - Pending trade purchases
Fixed Income	0	(2,822,331.38)	British pound sterling - Pending trade purchases
Fixed Income	0	(238,605.59)	British pound sterling - Pending trade purchases
Fixed Income	0	69,317.32	British pound sterling - Pending trade sales
Fixed Income	0	2,730,003.06	British pound sterling - Pending trade sales
Fixed Income	0	1,369,560.88	British pound sterling - Pending trade sales
Fixed Income	0	124,442.07	British pound sterling - Pending trade sales
Fixed Income	0	42,242.88	British pound sterling - Pending trade sales
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	0	-	British pound sterling - Recoverable taxes
Fixed Income	-1,078	(1,078.17)	British pound sterling - Variation Margin
Fixed Income	1,183,552	1,232,306.79	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	750,000	805,137.75	BSTN PPTYS LTD 3.8% DUE 02-01-2024
Fixed Income	710,000	759,799.40	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	50,000	53,507.00	BSTN PPTYS LTD 3.85% DUE 02-01-2023
Fixed Income	100,000	147,508.56	BUONI POLIENNALI DEL TES 3.1 15/09/2026
Fixed Income	775,000	927,046.30	BUONI POLIENNALI TBOND 2.7% 01/03/2047
Fixed Income	50,000	53,725.30	BURL NORTHN SANTA 3.6% DUE 09-01-2020
Fixed Income	365,000	397,495.22	BURL NORTHN SANTA 4.15% DUE 04-01-2045
Fixed Income	765,000	855,628.02	BURL NORTHN SANTA 4.45% DUE 03-15-2043
Fixed Income	320,000	353,833.28	BURL NORTHN SANTA 4.7% DUE 10-01-2019
Fixed Income	110,000	164,424.48	BURL NORTHN SANTA 7.95% DUE 08-15-2030
Fixed Income	970,000	1,023,863.13	BURLINGTON N.SANTA 3.9% DEB 01/08/2046 USD
Fixed Income	170,000	172,705.21	CA REP AUTO 3.32% DUE 08-17-2020
Fixed Income	1,010,000	1,140,007.20	CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE
Fixed Income	855,000	869,865.03	CABELAS CR CARD 2.25% DUE 07-17-2023
Fixed Income	1,000,000	1,384,100.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	50,000	60,770.50	CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE
Fixed Income	25,000	29,018.25	CALIFORNIA ST PUB WKS BRD LEASE REV 8% 03-01-2035 BEO TAXABLE
Fixed Income	35,000	55,380.50	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000
Fixed Income	15,000	18,748.50	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV 6.4% 06-01-2039 BEO TAXABLE
Fixed Income	19,000,000	110,416.60	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.0% European 317U348L7 03-28-2017
Fixed Income	9,500,000	55,208.30	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.0% European 317U348L7 03-28-2017

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-2,000,000	(58,492.00)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.555% European 317U397L7 03-28-2017
Fixed Income	-4,000,000	(119,058.80)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.565% European 317U349L6 03-28-2017
Fixed Income	-3,300,000	(334,169.88)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 2.25% European 317U963J6 09-12-2016
Fixed Income	18,300,000	28,116.12	CALL SWAPTION USD CITIUS33 3MLIBOR/6M .7% European 317U158K8 10-03-2016
Fixed Income	-6,000,000	(24,600.00)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M .77% European 317U874L9 12-21-2016
Fixed Income	-14,600,000	(59,860.00)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M .77% European 317U874L9 12-21-2016
Fixed Income	3,000,000	24,600.00	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.0% European 317U873L0 12-21-2016
Fixed Income	7,300,000	59,860.00	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.0% European 317U873L0 12-21-2016
Fixed Income	-3,900,000	(75,239.58)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.5% European 317U160K4 10-03-2016
Fixed Income	-3,100,000	(16,255.16)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.85% European 317U817L9 07-25-2016
Fixed Income	-6,400,000	(182,076.16)	CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M 2.4% European 317U457K6 12-05-2016
Fixed Income	600,000	76,261.62	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.15% European 317U799L1 06-15-2018
Fixed Income	800,000	101,682.16	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.15% European 317U799L1 06-15-2018
Fixed Income	-25,800,000	(41,705.70)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M .89% European 317U849L1 09-28-2016
Fixed Income	5,700,000	33,124.98	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.0% European 317U350L2 03-28-2017
Fixed Income	19,000,000	110,416.60	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.0% European 317U350L2 03-28-2017
Fixed Income	12,900,000	41,984.34	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.1% European 317U848L2 09-28-2016
Fixed Income	-1,200,000	(35,095.20)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.555% European 317U396L8 03-28-2017
Fixed Income	-4,000,000	(119,058.80)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.565% European 317U351L1 03-28-2017
Fixed Income	-6,200,000	(29,257.80)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.85% European 317U539L6 07-18-2016
Fixed Income	-8,000,000	(32,416.00)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .765% European 317U861L4 12-13-2016
Fixed Income	4,000,000	32,724.40	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.0% European 317U860L5 12-13-2016
Fixed Income	-4,500,000	(46,107.45)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U562L6 07-25-2016
Fixed Income	600,000	76,261.62	CALL SWAPTION USD NGFPUS33 3MLIBOR/6M 2.15% European 317U796L4 06-15-2018
Fixed Income	1,585,000	2,605,577.32	CANADA(GOVT OF) 4.25% BDS 01/12/26 CAD1000
Fixed Income	10,344	10,344.12	Canadian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	547,318	547,318.03	Canadian dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	1	0.75	Canadian dollar - Cash
Fixed Income	19,927	19,926.95	Canadian dollar - Cash
Fixed Income	38,028	38,028.31	Canadian dollar - Cash
Fixed Income	4,129	4,129.13	Canadian dollar - Cash
Fixed Income	33,175	33,174.50	Canadian dollar - Cash
Fixed Income	1,121	1,121.12	Canadian dollar - Cash
Fixed Income	10,854	10,854.45	Canadian dollar - Cash
Fixed Income	37,769	37,768.51	Canadian dollar - Cash
Fixed Income	382	381.78	Canadian dollar - Cash
Fixed Income	0	36,778.45	Canadian dollar - Pending foreign exchange purchases
Fixed Income	0	1,067,350.51	Canadian dollar - Pending foreign exchange purchases
Fixed Income	0	(2,629,797.65)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(1,061,189.76)	Canadian dollar - Pending foreign exchange sales
Fixed Income	0	(36,778.32)	Canadian dollar - Pending trade purchases
Fixed Income	9,770	9,769.67	Canadian dollar - Variation Margin
Fixed Income	0	(0.11)	Canadian dollar - Variation Margin
Fixed Income	-1	(0.81)	Canadian dollar - Variation Margin
Fixed Income	1,287,354	1,287,354.18	Canadian dollar - Variation Margin
Fixed Income	284,913	284,913.15	Canadian dollar - Variation Margin
Fixed Income	45,000	46,434.60	CAP 1 FINL CORP 3.5% DUE 06-15-2023
Fixed Income	95,000	97,663.99	CAP 1 FINL CORP 4.2% DUE 10-29-2025
Fixed Income	60,000	66,788.22	CAP 1 FINL CORP 4.75% DUE 07-15-2021
Fixed Income	575,000	578,946.80	CAP 1 MULTI-ASSET 1.39% DUE 01-15-2021
Fixed Income	115,000	115,868.48	CAP 1 MULTI-ASSET 1.45% DUE 08-16-2021
Fixed Income	1,000,000	1,001,726.00	CAP 1 MULTI-ASSET FLTG RT .93135% DUE 02-15-2022
Fixed Income	1,329,474	1,348,052.07	CAP 1 NATL ASSN 2.35% DUE 08-17-2018
Fixed Income	1,630,000	1,652,777.62	CAP 1 NATL ASSN 2.35% DUE 08-17-2018
Fixed Income	765,000	775,122.48	CAP 1 NATL ASSN 2.4% DUE 09-05-2019
Fixed Income	830,000	835,580.92	CAP AUTO 1.83% DUE 03-20-2020
Fixed Income	200,000	202,304.80	CAP AUTO 1.94% DUE 01-21-2020
Fixed Income	792	681.12	CAP PPTYS INC R I 5% DUE 12-31-2022
Fixed Income	100,000	100,719.30	CAPITAL AUTO RECEIVABLES ASSET TR 2014-1CL B 2.22 01-22-2019
Fixed Income	760,000	766,902.32	CARMAX AUTO OWNER 1.61% DUE 11-16-2020
Fixed Income	110,000	110,077.11	CARMAX AUTO OWNER 3.02% DUE 12-17-2018
Fixed Income	100,000	100,544.20	CARMAX AUTO OWNER TR SER 2013-3 1.91 CL B DUE 03-15-2018 BEO
Fixed Income	100,000	100,096.10	CARMAX AUTO OWNER TR SER 2014-1 CL C 1.93 11-15-2019
Fixed Income	80,000	86,298.64	CARNIVAL CORP 3.95% DUE 10-15-2020
Fixed Income	1,150,000	962,989.30	CARRINGTON MTG LN FLTG RT .7279% DUE 05-25-2036
Fixed Income	1,325,000	1,195,454.75	CARRINGTON MTG LN FLTG RT .9679% DUE 10-25-2035
Fixed Income	2,000,000	1,678,220.00	CARRINGTON MTG LN TR 2006-NC1 MTG PASSTHRU CTF CL A-4 FLTG RT 01-25-2036
Fixed Income	864	846.72	CATALYST 0% DUE 02-19-2018
Fixed Income	3,902	3,823.96	CATALYST 0% DUE 02-19-2018
Fixed Income	475,000	486,098.37	CATHOLIC HLTH 2.95 DUE 11-01-2022
Fixed Income	100,000	106,736.70	CBS CORP 4% DUE 01-15-2026
Fixed Income	50,000	50,750.00	CBS OUTDOOR AMERS 5.25% DUE 02-15-2022
Fixed Income	60,000	62,250.00	CCO HLDGS LLC / 5.875% DUE 04-01-2024
Fixed Income	132,000	132,000.00	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US
Fixed Income	893,000	893,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	319,000	319,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	399,000	399,000.00	CCP RECEIVABLE FROM CSFB NEW YORK
Fixed Income	464,000	464,000.00	CCP RECEIVABLE FROM CSFB NEW YORK
Fixed Income	1,001,000	1,001,000.00	CCP RECEIVABLE FROM WELLS FARGO NA
Fixed Income	100,000	99,333.30	CDK GLOBAL INC FIXED 4.5% DUE 10-15-2024
Fixed Income	600,000	594,748.20	CDN NAT RES LTD 1.75% DUE 01-15-2018
Fixed Income	-667,896	(123,554.55)	CDS / STS BARCGB33 05-25-2046 SWPC02J52
Fixed Income	667,896	-	CDS / STS BARCGB33 SELL PROTECTION ON ABX.HE.AAA 06 2 05-25-2046 SWPC02J52
Fixed Income	-1,168,817	(216,220.46)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	-1,168,817	(216,220.46)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-1,001,843	(185,331.82)	CDS / STS BOFAUS6NGFX 05-25-2046 SWPC02J45
Fixed Income	1,168,817	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ONABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	1,001,843	-	CDS / STS BOFAUS6NGFX SELL PROTECTION ONABX.HE.AAA 06 2 05-25-2046 SWPC02J45
Fixed Income	1,168,817	-	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	24,518.40	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31J02
Fixed Income	-1,350,298	-	CDS / STS CHASUS33 12-20-2017 SWPC01W83
Fixed Income	1,350,298	10,084.70	CDS / STS CHASUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	-1,695,472	(4,509.45)	CDS / STS CITIUS33 02-17-2051 SWPC07XN6
Fixed Income	-300,000	-	CDS / STS CITIUS33 12-20-2019 SWPC31H95
Fixed Income	300,000	36,777.60	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC31H95
Fixed Income	1,695,472	-	CDS / STS CITIUS33 SELL PROTECTION ON CMBX.NA.AAA 4 02-17-2051 SWPC07XN6
Fixed Income	-2,300,000	(59,588.17)	CDS / STS CSFPGB2L 01-17-2047 SWPC02TU6
Fixed Income	-3,000,000	(77,723.70)	CDS / STS CSFPGB2L 01-17-2047 SWPC02TU6
Fixed Income	-900,000	(66,185.55)	CDS / STS CSFPGB2L 05-11-2063 SWPC0BWE8
Fixed Income	-2,200,000	(161,786.90)	CDS / STS CSFPGB2L 05-11-2063 SWPC0BWE8
Fixed Income	-700,000	(26,085.43)	CDS / STS CSFPGB2L 10-17-2057 SWPC0AT04
Fixed Income	-400,000	(14,905.96)	CDS / STS CSFPGB2L 10-17-2057 SWPC0AT04
Fixed Income	2,300,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.AAA.7 01-17-2047 SWPC02TU6
Fixed Income	3,000,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.AAA.7 01-17-2047 SWPC02TU6
Fixed Income	400,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0AT04
Fixed Income	700,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0AT04
Fixed Income	2,200,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.BBB .6 05-11-2063 SWPC0BWE8
Fixed Income	900,000	-	CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.BBB .6 05-11-2063 SWPC0BWE8
Fixed Income	-1,400,000	(52,170.86)	CDS / STS DEUTGB2L 10-17-2057 SWPC0BLE0
Fixed Income	-1,500,000	(55,897.35)	CDS / STS DEUTGB2L 10-17-2057 SWPC0BLE0
Fixed Income	-100,000	(3,726.49)	CDS / STS DEUTGB2L 10-17-2057 SWPC0BLE0
Fixed Income	-100,000	(3,726.49)	CDS / STS DEUTGB2L 10-17-2057 SWPC0BLE0
Fixed Income	100,000	-	CDS / STS DEUTGB2L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0BLE0
Fixed Income	1,400,000	-	CDS / STS DEUTGB2L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0BLE0
Fixed Income	1,500,000	-	CDS / STS DEUTGB2L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0BLE0
Fixed Income	100,000	-	CDS / STS DEUTGB2L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0BLE0
Fixed Income	-675,149	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87
Fixed Income	675,149	4,991.24	CDS / STS GSCMUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	-2,200,000	(222,638.68)	CDS / STS GSILGB2X 01-17-2047 SWPC0BX18
Fixed Income	-1,000,000	(51,066.30)	CDS / STS GSILGB2X 09-17-2058 SWPC0C1D2
Fixed Income	1,000,000	-	CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.9 09-17-2058 SWPC0C1D2
Fixed Income	2,200,000	-	CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0BX18
Fixed Income	-3,500,000	-	CDS / STS ICE_CSFBUS 06-20-2021 SWPC0CKW9
Fixed Income	-1,800,000	-	CDS / STS ICE_CSFBUS 06-20-2021 SWPC0CKW9
Fixed Income	-5,300,000	-	CDS / STS ICE_CSFBUS 06-20-2021 SWPC0CKW9
Fixed Income	5,300,000	-	CDS / STS ICE_CSFBUS PURC PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	3,500,000	-	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	1,800,000	-	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	-600,000	-	CDS / STS ICE_GOLDUS 06-20-2021 SWPC0CHQ6
Fixed Income	-600,000	-	CDS / STS ICE_GOLDUS 06-20-2021 SWPC0CHQ6
Fixed Income	600,000	-	CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6
Fixed Income	600,000	-	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6
Fixed Income	-1,300,000	(95,601.35)	CDS / STS MLILGB3L 05-11-2063 SWPC0AVM3
Fixed Income	-400,000	(6,281.88)	CDS / STS MLILGB3L 05-11-2063 SWPC0C704
Fixed Income	-2,900,000	(108,068.21)	CDS / STS MLILGB3L 10-17-2057 SWPC0AW91
Fixed Income	-200,000	(7,452.98)	CDS / STS MLILGB3L 10-17-2057 SWPC0AW91
Fixed Income	400,000	-	CDS / STS MLILGB3L SELL PROTECTION ON CMBX.NA.AAA.6 05-11-2063 SWPC0C704
Fixed Income	2,900,000	-	CDS / STS MLILGB3L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0AW91
Fixed Income	200,000	-	CDS / STS MLILGB3L SELL PROTECTION ON CMBX.NA.AAA.8 10-17-2057 SWPC0AW91
Fixed Income	1,300,000	-	CDS / STS MLILGB3L SELL PROTECTION ON CMBX.NA.BBB .6 05-11-2063 SWPC0AVM3
Fixed Income	-1,654,478	(3,600.64)	CDS / STS MSCSUS33 12-13-2049 SWPC01RM8
Fixed Income	1,654,478	-	CDS / STS MSCSUS33 SELL PROTECTION ON CMBX.NA.AAA 3 12-13-2049 SWPC01RM8
Fixed Income	-700,000	(35,746.41)	CDS / STS UBSWUS33 09-17-2058 SWPC0C8G8
Fixed Income	700,000	-	CDS / STS UBSWUS33 SELL PROTECTION ON CMBX.NA.AAA.9 09-17-2058 SWPC0C8G8
Fixed Income	-100,000	-	CDS / STS WFBUS6S 06-20-2021 SWPC0CHQ6
Fixed Income	-100,000	-	CDS / STS WFBUS6S 06-20-2021 SWPC0CHQ6
Fixed Income	-100,000	-	CDS / STS WFBUS6S 06-20-2021 SWPC0CHQ6
Fixed Income	-8,500,000	(270,088.35)	CDS / STS WFBUS6S 06-20-2021 SWPC0CKW9
Fixed Income	-400,000	-	CDS / STS WFBUS6S 06-20-2021 SWPC0CKW9
Fixed Income	-6,900,000	-	CDS / STS WFBUS6S 06-20-2021 SWPC0CKW9
Fixed Income	-500,000	-	CDS / STS WFBUS6S 06-20-2021 SWPC0CKW9
Fixed Income	-700,000	-	CDS / STS WFBUS6S 06-20-2021 SWPC0CKW9
Fixed Income	8,500,000	-	CDS / STS WFBUS6S PURC PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	700,000	22,242.57	CDS / STS WFBUS6S SELL PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	6,900,000	219,248.19	CDS / STS WFBUS6S SELL PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	500,000	15,887.55	CDS / STS WFBUS6S SELL PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	400,000	12,710.04	CDS / STS WFBUS6S SELL PROTECTION ON CDX NAHYS26V1 5Y 06-20-2021 SWPC0CKW9
Fixed Income	100,000	1,037.36	CDS / STS WFBUS6S SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6
Fixed Income	100,000	1,037.36	CDS / STS WFBUS6S SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6
Fixed Income	100,000	1,037.36	CDS / STS WFBUS6S SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6
Fixed Income	-500,000	-	CDS / STS WFBUS6TTRU 06-20-2021 SWPC0CHQ6
Fixed Income	-3,200,000	-	CDS / STS WFBUS6TTRU 12-20-2020 SWPC0B1G7
Fixed Income	3,200,000	23,224.96	CDS / STS WFBUS6TTRU SELL PROTECTION ONCDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7
Fixed Income	500,000	5,186.80	CDS / STS WFBUS6TTRU SELL PROTECTION ONCDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6
Fixed Income	-300,000	-	CDS BARCGB33 06-20-2017 SWPC0D843
Fixed Income	-200,000	-	CDS BARCGB33 12-20-2016 SWPC0AZ31
Fixed Income	-2,000,000	(9,760.00)	CDS BARCGB33 12-20-2021 SWPC06YD9
Fixed Income	300,000	9,955.77	CDS BARCGB33 SELL PROT ON ARGENTINA(REPUBLIC O 06-20-2017 SWPC0D843
Fixed Income	2,000,000	-	CDS BARCGB33 SELL PROT ON BERKSHIRE HATHAWAY 1 12-20-2021 SWPC06YD9

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Fixed Income	200,000	380.52	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2016 SWPC0AZ31
Fixed Income	-300,000	-	CDS CHASUS33 03-20-2019 SWPC01SN5
Fixed Income	-150,000	-	CDS CHASUS33 03-20-2019 SWPC0BXG2
Fixed Income	-100,000	-	CDS CHASUS33 09-20-2016 SWPC390N5
Fixed Income	-300,000	-	CDS CHASUS33 12-20-2016 SWPC0AZ64
Fixed Income	-3,600,000	-	CDS CHASUS33 12-20-2019 SWPC06TO1
Fixed Income	150,000	2,057.99	CDS CHASUS33 PURC PROTECTION ON DEVON ENERGY CORP 03-20-2019 SWPC0BXG2
Fixed Income	3,600,000	16,852.32	CDS CHASUS33 SELL PROT ON CHINA(PEOPLE'SREPUB 12-20-2019 SWPC06TO1
Fixed Income	300,000	570.78	CDS CHASUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2016 SWPC0AZ64
Fixed Income	300,000	484.89	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC01SN5
Fixed Income	100,000	175.01	CDS CHASUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2016 SWPC390N5
Fixed Income	-400,000	-	CDS CITIUS33 20/12/2020 SWPC0B4H2
Fixed Income	-600,000	-	CDS CITIUS33 20/12/2020 SWPC0B4H2
Fixed Income	400,000	6,999.61	CDS CITIUS33 SELL PROTECTION ON BMW FINANCE NV 20/12/2020 SWPC0B4H2
Fixed Income	600,000	10,499.41	CDS CITIUS33 SELL PROTECTION ON BMW FINANCE NV 20/12/2020 SWPC0B4H2
Fixed Income	-200,000	-	CDS DEUTGB2L 12-20-2016 SWPC0AXK5
Fixed Income	200,000	380.52	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2016 SWPC0AXK5
Fixed Income	-1,300,000	(8,686.34)	CDS GSILGB2X 03-20-2019 SWPC02RK0
Fixed Income	-400,000	-	CDS GSILGB2X 06-20-2017 SWPC0D595
Fixed Income	-850,000	(16,093.90)	CDS GSILGB2X 09-20-2018 SWPC0C845
Fixed Income	-6,200,000	-	CDS GSILGB2X 12-20-2016 SWPC03S68
Fixed Income	-300,000	-	CDS GSILGB2X 12-20-2016 SWPC0AXM1
Fixed Income	-200,000	-	CDS GSILGB2X 12-20-2016 SWPC0AXM1
Fixed Income	850,000	-	CDS GSILGB2X PURC PROTECTION ON HEINZ H J CO 09-20-2018 SWPC0C845
Fixed Income	400,000	13,274.36	CDS GSILGB2X SELL PROT ON ARGENTINA(REPUBLIC O 06-20-2017 SWPC0D595
Fixed Income	1,300,000	-	CDS GSILGB2X SELL PROT ON COLOMBIA(REP OF 03-20-2019 SWPC02RK0
Fixed Income	200,000	380.52	CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2016 SWPC0AXM1
Fixed Income	300,000	570.78	CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2016 SWPC0AXM1
Fixed Income	6,200,000	123,655.90	CDS GSILGB2X SELL PROTECTION ON CHS / CMNTY HEALTH S 12-20-2016 SWPC03S68
Fixed Income	-400,000	-	CDS MRMDUS33 03-20-2019 SWPC02DL3
Fixed Income	400,000	646.52	CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2019 SWPC02DL3
Fixed Income	-600,000	(71.46)	CDS MSCSUS33 03-20-2018 SWPC0BYV8
Fixed Income	-200,000	-	CDS MSCSUS33 03-20-2019 SWPC0C7N4
Fixed Income	600,000	-	CDS MSCSUS33 PURC PROTECTION ON CANADIANNAT RES LTD 03-20-2018 SWPC0BYV8
Fixed Income	200,000	1,019.44	CDS MSCSUS33 PURC PROTECTION ON KINDER MORGAN ENERGY 03-20-2019 SWPC0C7N4
Fixed Income	100,000	106,666.40	CELGENE CORP 3.875% DUE 08-15-2025
Fixed Income	980,000	1,045,330.72	CELGENE CORP 3.875% DUE 08-15-2025
Fixed Income	400,000	419,640.00	CEMEX S A B DE C V 7.75% DUE 04-16-2026
Fixed Income	1,100,000	1,084,904.70	CENT CLO 18 LTD / CENT CLO 18 CORP NT CLA 144A DUE 07-23-2025 BEO
Fixed Income	1,959,100	1,963,315.98	CENTEX HOME EQTY FLTG RT 4.93% DUE 01-25-2034
Fixed Income	2,387,779	2,239,741.93	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	1,045,000	928,421.89	CENTEX HOME EQUITY LN TR SER 2005-D CL M-3 FLT RT 10-25-2035 REG
Fixed Income	336,000	348,600.00	CENTRAL AMERICAN BOTTLING CORP 6.75 DUE 02-09-2022
Fixed Income	1	1.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	1,996,044	174,693,764.75	CF BLUEBAY GLOBAL FUNDS SPC BB GLOBAL FUNDS EM SELECT BOND SP - I - USD -
Fixed Income	6,717,080	102,107,682.27	CF COLCHESTER LOCAL MARKETS DEBT FUND FD
Fixed Income	890,384	36,568,909.32	CF NEUBERGER BERMAN HIGH INCOME FUND LLC
Fixed Income	17,435,650	184,309,132.94	CF PRUDENTIAL EMERGING MARKETS BLEND DEBT FUND (ONLY SURS)
Fixed Income	1,751,660	29,107,335.38	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	3,128,763	63,057,098.97	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	989,417	40,723,401.95	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	80,825	2,076,065.81	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Fixed Income	3,966,771	119,264,938.69	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	258,957	7,313,714.92	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	299,250	298,982.77	CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) 01-24-2023
Fixed Income	105,000	105,210.31	CHASE ISSUANCE TR 1.15% DUE 01-15-2019
Fixed Income	635,000	643,260.72	CHASE ISSUANCE TR 1.58% DUE 08-16-2021
Fixed Income	1,075,000	1,075,475.15	CHASE ISSUANCE TR CHASESERIES 2015-6 NT CL A 05-15-2019 REG
Fixed Income	510,000	519,734.88	CHEVRON CORP NEW 2.1% DUE 05-16-2021
Fixed Income	300,000	318,728.10	CHEVRON CORP NEW 3.191 DUE 06-24-2023
Fixed Income	80,000	87,501.60	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1,300,000	1,693,419.00	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE
Fixed Income	400,000	394,776.00	CHICAGO ILL 5.63% 01-01-2022 BEO TAXABLE
Fixed Income	300,000	315,729.00	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE
Fixed Income	100,000	105,243.00	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE
Fixed Income	900,000	918,477.00	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE
Fixed Income	100,000	102,053.00	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE
Fixed Income	80,000	87,501.60	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	200,000	202,542.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	400,000	405,084.00	CHINA CINDA FIN 4.25% DUE 04-23-2025
Fixed Income	0	(623,682.73)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(1,043,938.03)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(488,710.44)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(3,165,618.96)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(30,379.54)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(934,763.36)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(375,105.60)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(1,207,520.69)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(911,074.40)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(1,288,983.36)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(1,783,542.20)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(377,288.12)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(495,278.58)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(1,784,351.18)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	0	(18,811,868.56)	Chinese yuan renminbi - Pending foreign exchange sales

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Fixed Income	0	(8,321,796.91)	Chinese yuan renminbi - Pending foreign exchange sales
Fixed Income	300,000	221,250.00	CIMPOR FINL 5.75% DUE 07-17-2024
Fixed Income	925,000	933,376.80	CISCO SYS INC 1.4% DUE 02-28-2018
Fixed Income	1,275,000	1,314,036.68	CISCO SYS INC 2.2% DUE 02-28-2021
Fixed Income	400,000	417,000.00	CIT GROUP INC NEW 5.375 DUE 05-15-2020
Fixed Income	1,900,000	1,980,750.00	CIT GROUP INC NEW 5.375 DUE 05-15-2020
Fixed Income	2,400,000	2,484,976.80	CITICORP RESDNTL FLTGT RT 5.74325% DUE 03-25-2037
Fixed Income	75,000	75,630.22	CITIGROUP COML MTG 1.987% DUE 04-10-2046
Fixed Income	480,000	509,319.84	CITIGROUP COML MTG 3.251% DUE 05-10-2023
Fixed Income	100,000	100,325.20	CITIGROUP INC 1.55% DUE 08-14-2017
Fixed Income	1,000,000	1,004,100.00	CITIGROUP INC 1.8% DUE 02-05-2018
Fixed Income	600,000	610,675.80	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	1,300,000	1,323,130.90	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	35,000	35,622.76	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	1,700,000	1,730,248.10	CITIGROUP INC 2.7% DUE 03-30-2021
Fixed Income	180,000	184,562.82	CITIGROUP INC 3.4% DUE 05-01-2026
Fixed Income	600,000	612,310.20	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	2,850,000	2,908,473.45	CITIGROUP INC 3.5% DUE 05-15-2023
Fixed Income	110,000	115,795.68	CITIGROUP INC 3.7% DUE 01-12-2026
Fixed Income	390,000	393,942.90	CITIGROUP INC 3.875% DUE 03-26-2025
Fixed Income	2,005,000	2,096,446.05	CITIGROUP INC 4.4% DUE 06-10-2025
Fixed Income	135,000	141,157.21	CITIGROUP INC 4.4% DUE 06-10-2025
Fixed Income	1,000,000	1,015,000.00	CITIGROUP INC 6.125% DUE 12-29-2049
Fixed Income	35,000	42,859.95	CITIGROUP INC 6.625 DUE 06-15-2032 BEO
Fixed Income	90,000	115,545.24	CITIGROUP INC 6.675% DUE 09-13-2043
Fixed Income	2,200,283.80	2,200,283.80	CITIGROUP INC FLTGT RT 1.2765% DUE 05-01-2017
Fixed Income	1,100,000	1,101,804.00	CITIGROUP INC FLTGT RT 1.59065% DUE 06-07-2019
Fixed Income	600,000	616,500.00	CITIGROUP INC FLTGT RT 6.25% DUE 12-31-2049
Fixed Income	1,087,700	725,276.83	CITIGROUP INC GLOBAL SUB NT FLTGT RATE DUE 08-25-2036 REG
Fixed Income	50,000	48,875.00	CITIGROUP INC NT VAR RATE 12-31-2049 REG
Fixed Income	1,075,000	1,069,517.50	CITIGROUP INC VAR RT DUE 12-29-2049
Fixed Income	100,000	116,726.00	CLARK CNTY NEV 6.2% 07-01-2025 BEO TAXABLE
Fixed Income	25,000	28,610.00	CLARK CNTY NEV ARPT REV 6.881% 07-01-2042 BEO TAXABLE
Fixed Income	-7,300,000	(526,857.42)	CME_IRS CME_CSFBUS CAD P 2.3%/R 3M CDOR 15/12/2025 SWU00CZV5
Fixed Income	7,300,000	-	CME_IRS CME_CSFBUS CAD P 2.3%/R 3M CDOR 15/12/2025 SWU00CZV5
Fixed Income	-7,300,000	-	CME_IRS CME_CSFBUS CAD P 3M CDOR/R .9% 17/04/2018 SWU00HNM7
Fixed Income	7,300,000	682.39	CME_IRS CME_CSFBUS CAD P 3M CDOR/R .9% 17/04/2018 SWU00HNM7
Fixed Income	-210,000	(14,216.65)	CME_IRS CME_CSFBUS GBP P 1.5%/R 6M LIBOR 21/09/2026 SWU00H5D7
Fixed Income	-2,200,000	(148,936.38)	CME_IRS CME_CSFBUS GBP P 1.5%/R 6M LIBOR 21/09/2026 SWU00H5D7
Fixed Income	210,000	-	CME_IRS CME_CSFBUS GBP P 1.5%/R 6M LIBOR 21/09/2026 SWU00H5D7
Fixed Income	2,200,000	-	CME_IRS CME_CSFBUS GBP P 1.5%/R 6M LIBOR 21/09/2026 SWU00H5D7
Fixed Income	-1,690,000	(325,844.38)	CME_IRS CME_CSFBUS GBP P 1.75%/R 6M LIBOR 15/03/2047 SWU00H5E5
Fixed Income	1,690,000	-	CME_IRS CME_CSFBUS GBP P 1.75%/R 6M LIBOR 15/03/2047 SWU00H5E5
Fixed Income	-40,000,000	(32,372.20)	CME_IRS CME_CSFBUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	40,000,000	-	CME_IRS CME_CSFBUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3
Fixed Income	-110,000,000	(415,460.21)	CME_IRS CME_CSFBUS JPY P 1.5%/R 6M LIBOR 21/12/2045 SWU00F0Z7
Fixed Income	110,000,000	-	CME_IRS CME_CSFBUS JPY P 1.5%/R 6M LIBOR 21/12/2045 SWU00F0Z7
Fixed Income	-100,000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.78% 06/10/2022 SWU00E8Q2
Fixed Income	100,000	21.61	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.78% 06/10/2022 SWU00E8Q2
Fixed Income	-16,300,000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.91% 25/11/2022 SWU00FFY4
Fixed Income	16,300,000	9,195.52	CME_IRS CME_CSFBUS MXN P 28D TIE/R 5.91% 25/11/2022 SWU00FFY4
Fixed Income	-18,200,000	-	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.71% 20/09/2029 SWU00AMB7
Fixed Income	18,200,000	30,835.60	CME_IRS CME_CSFBUS MXN P 28D TIE/R 6.71% 20/09/2029 SWU00AMB7
Fixed Income	-5,600,000	(13,055.28)	CME_IRS CME_CSFBUS USD P 1.0%/R 3M LIBOR 04/05/2018 SWU00HNN5
Fixed Income	5,600,000	-	CME_IRS CME_CSFBUS USD P 1.0%/R 3M LIBOR 04/05/2018 SWU00HNN5
Fixed Income	-12,400,000	(46,842.24)	CME_IRS CME_CSFBUS USD P 1.45%/R 3M LIBOR 06/28/2021 SWU00ISZ1
Fixed Income	12,400,000	-	CME_IRS CME_CSFBUS USD P 1.45%/R 3M LIBOR 06/28/2021 SWU00ISZ1
Fixed Income	-6,900,000	(81,698.07)	CME_IRS CME_CSFBUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	6,900,000	-	CME_IRS CME_CSFBUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	-3,100,000	(89,717.41)	CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	3,100,000	-	CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	-2,800,000	(131,766.32)	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	2,800,000	-	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	-1,800,000	(156,000.06)	CME_IRS CME_CSFBUS USD P 2.23%/R 3M LIBOR 09/16/2025 SWU00E5R3
Fixed Income	1,800,000	-	CME_IRS CME_CSFBUS USD P 2.23%/R 3M LIBOR 09/16/2025 SWU00E5R3
Fixed Income	-3,900,000	(96,965.70)	CME_IRS CME_CSFBUS USD P 2.3%/R 3M LIBOR 04/21/2026 SWU00HXK0
Fixed Income	3,900,000	-	CME_IRS CME_CSFBUS USD P 2.3%/R 3M LIBOR 04/21/2026 SWU00HXK0
Fixed Income	-4,500,000	(111,385.80)	CME_IRS CME_CSFBUS USD P 2.3%/R 3M LIBOR 04/27/2026 SWU00I172
Fixed Income	4,500,000	-	CME_IRS CME_CSFBUS USD P 2.3%/R 3M LIBOR 04/27/2026 SWU00I172
Fixed Income	-1,800,000	(171,455.40)	CME_IRS CME_CSFBUS USD P 2.35%/R 3M LIBOR 10/02/2025 SWU00E181
Fixed Income	1,800,000	-	CME_IRS CME_CSFBUS USD P 2.35%/R 3M LIBOR 10/02/2025 SWU00E181
Fixed Income	-6,850,000	(207,108.38)	CME_IRS CME_CSFBUS USD P 2.4%/R 3M LIBOR 03/16/2026 SWU00HB08
Fixed Income	6,850,000	-	CME_IRS CME_CSFBUS USD P 2.4%/R 3M LIBOR 03/16/2026 SWU00HB08
Fixed Income	-21,400,000	(756,763.92)	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 02/22/2026 SWU00GU74
Fixed Income	21,400,000	-	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 02/22/2026 SWU00GU74
Fixed Income	-32,500,000	(1,683,301.75)	CME_IRS CME_CSFBUS USD P 2.8%/R 3M LIBOR 10/28/2025 SWU00EVN3
Fixed Income	32,500,000	-	CME_IRS CME_CSFBUS USD P 2.8%/R 3M LIBOR 10/28/2025 SWU00EVN3
Fixed Income	-4,800,000	(298,051.68)	CME_IRS CME_CSFBUS USD P 3.0%/R 3M LIBOR 09/16/2025 SWU00E866
Fixed Income	4,800,000	-	CME_IRS CME_CSFBUS USD P 3.0%/R 3M LIBOR 09/16/2025 SWU00E866
Fixed Income	-8,300,000	-	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.25% 06/15/2018 SWU00FLL5
Fixed Income	8,300,000	84,231.72	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.25% 06/15/2018 SWU00FLL5
Fixed Income	-13,900,000	(96,213.02)	CME_IRS CME_GOLDUS USD P 1.5%/R 3M LIBOR 06/15/2019 SWU00H8N2
Fixed Income	13,900,000	-	CME_IRS CME_GOLDUS USD P 1.5%/R 3M LIBOR 06/15/2019 SWU00H8N2
Fixed Income	-5,300,000	(525,044.50)	CME_IRS CME_GOLDUS USD P 2.35%/R 3M LIBOR 08/05/2025 SWU00DRH3
Fixed Income	5,300,000	-	CME_IRS CME_GOLDUS USD P 2.35%/R 3M LIBOR 08/05/2025 SWU00DRH3

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Fixed Income	-114,200,000	(790,469.56)	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/15/2019 SWU00H8N2
Fixed Income	114,200,000	-	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 06/15/2019 SWU00H8N2
Fixed Income	-9,100,000	(107,746.73)	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	9,100,000	-	CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	-100,000	(3,972.49)	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	100,000	-	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5
Fixed Income	-3,300,000	(155,296.02)	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	3,300,000	-	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2
Fixed Income	-1,100,000	(176,312.29)	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	1,100,000	-	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	-22,100,000	(4,863,133.73)	CME_IRS CME_SBSIUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	22,100,000	-	CME_IRS CME_SBSIUS USD P 2.75%/R 3M LIBOR 12/16/2045 SWU00D7P7
Fixed Income	-1,200,000	(47,135.97)	CME_IRS CME_WFBIUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4
Fixed Income	1,200,000	-	CME_IRS CME_WFBIUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4
Fixed Income	-2,000,000	(118,758.90)	CME_IRS CME_WFBIUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BPO4
Fixed Income	2,000,000	-	CME_IRS CME_WFBIUS GBP P 1.65%/R 6M LIBOR 22/01/2020 SWU00BPO4
Fixed Income	-1,200,000	(231,368.79)	CME_IRS CME_WFBIUS GBP P 1.75%/R 6M LIBOR 15/03/2047 SWU00H5E5
Fixed Income	1,200,000	-	CME_IRS CME_WFBIUS GBP P 1.75%/R 6M LIBOR 15/03/2047 SWU00H5E5
Fixed Income	-5,400,000	(583,270.38)	CME_IRS CME_WFBIUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	5,400,000	-	CME_IRS CME_WFBIUS GBP P 2.0%/R 6M LIBOR 18/03/2022 SWU00B9P9
Fixed Income	-1,160,000,000	(383,730.58)	CME_IRS CME_WFBIUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15
Fixed Income	1,160,000,000	-	CME_IRS CME_WFBIUS JPY P .3%/R 6M LIBOR 18/03/2026 SWU00FP15
Fixed Income	-2,600,000	-	CME_IRS CME_WFBIUS MXN P 28D TIE/R 5.78% 29/09/2022 SWU00EMF0
Fixed Income	2,600,000	615.22	CME_IRS CME_WFBIUS MXN P 28D TIE/R 5.78% 29/09/2022 SWU00EMF0
Fixed Income	-31,500,000	(9,620.44)	CME_IRS CME_WFBIUS MXN P 28D TIE/R 5.89% 26/03/2025 SWU00CJ92
Fixed Income	31,500,000	-	CME_IRS CME_WFBIUS MXN P 28D TIE/R 5.89% 26/03/2025 SWU00CJ92
Fixed Income	-9,200,000	-	CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.64% 09/06/2025 SWU00D9H3
Fixed Income	9,200,000	17,247.63	CME_IRS CME_WFBIUS MXN P 28D TIE/R 7.64% 09/06/2025 SWU00D9H3
Fixed Income	-21,600,000	(219,205.44)	CME_IRS CME_WFBIUS USD P 1.25%/R 3M LIBOR 06/15/2018 SWU00FLL5
Fixed Income	21,600,000	-	CME_IRS CME_WFBIUS USD P 1.25%/R 3M LIBOR 06/15/2018 SWU00FLL5
Fixed Income	-49,500,000	(322,472.70)	CME_IRS CME_WFBIUS USD P 1.35%/R 3M LIBOR 09/28/2017 SWU00DR11
Fixed Income	49,500,000	-	CME_IRS CME_WFBIUS USD P 1.35%/R 3M LIBOR 09/28/2017 SWU00DR11
Fixed Income	-123,500,000	(1,462,277.05)	CME_IRS CME_WFBIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	123,500,000	-	CME_IRS CME_WFBIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4
Fixed Income	-40,600,000	(410,108.72)	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/14/2017 SWU00CSO9
Fixed Income	40,600,000	-	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/14/2017 SWU00CSO9
Fixed Income	-38,800,000	(938,424.56)	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4
Fixed Income	38,800,000	-	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4
Fixed Income	-30,600,000	(1,065,283.92)	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN86
Fixed Income	30,600,000	-	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN86
Fixed Income	-44,260,000	(1,280,933.09)	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	44,260,000	-	CME_IRS CME_WFBIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1
Fixed Income	-3,200,000	(237,876.16)	CME_IRS CME_WFBIUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3
Fixed Income	3,200,000	-	CME_IRS CME_WFBIUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3
Fixed Income	-5,200,000	(435,631.56)	CME_IRS CME_WFBIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35
Fixed Income	5,200,000	-	CME_IRS CME_WFBIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35
Fixed Income	-4,150,000	(379,026.14)	CME_IRS CME_WFBIUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00IN14
Fixed Income	4,150,000	-	CME_IRS CME_WFBIUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00IN14
Fixed Income	-2,300,000	(202,538.46)	CME_IRS CME_WFBIUS USD P 2.3%/R 3M LIBOR 12/03/2025 SWU00FDK6
Fixed Income	2,300,000	-	CME_IRS CME_WFBIUS USD P 2.3%/R 3M LIBOR 12/03/2025 SWU00FDK6
Fixed Income	-4,100,000	(396,448.27)	CME_IRS CME_WFBIUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46
Fixed Income	4,100,000	-	CME_IRS CME_WFBIUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46
Fixed Income	-24,800,000	(3,975,040.72)	CME_IRS CME_WFBIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	24,800,000	-	CME_IRS CME_WFBIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0
Fixed Income	265,540	257,124.64	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	563,910	540,287.53	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLT RT DUE 09-25-2045 REG
Fixed Income	715,436	724,460.92	CMO BANC AMER COML MTG INC COML MTG PASS-THR SER 2007-1 CL A1A 1-15-2049 BEO
Fixed Income	450,199	451,698.13	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1,500,000	1,504,710.00	CMO BANC AMER COML MTG TR 2006-6 BACM 2006 6 A4 5.356% DUE 10-10-2045 BEO
Fixed Income	141,183	124,013.08	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	1,786,055	1,751,052.34	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	44,803	42,080.64	CMO BEAR STEARNS ARM TR 2005-12 CL 1-3-A-1 3.174836% DUE 02-25-2036 REG
Fixed Income	750,855	729,525.77	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	64,495	64,644.35	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO
Fixed Income	16,388	16,496.11	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO
Fixed Income	21,210	21,275.80	CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO
Fixed Income	462,339	470,696.73	CMO BEAR STEARNS CML MTG SECS TR 2007-PWR15 CL-A4 5.331% 2-11-44
Fixed Income	1,127,160	1,151,391.86	CMO BEAR STEARNS COML MTG SECS 07-PWR16 MTG PTHRU CTF CL A-4 6-11-40 REG
Fixed Income	1,479,218	1,527,184.41	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR16 MTG
Fixed Income	479,888	495,911.71	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG
Fixed Income	1,115,529	1,122,071.11	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	611,676	615,422.36	CMO CHASE MTG FIN TR SER 2007-A2 MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	250,000	257,332.25	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	40,000	43,352.68	CMO CITIGROUP COML MTG TR 2013-GC15 CL C5.107 DUE 09-10-2046 REG
Fixed Income	253,230	229,354.03	CMO CITIGROUP MTG LN TR 2007-10 MTG PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	24,007	23,882.01	CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 09-25-2035 BEO
Fixed Income	27,163	26,874.03	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO
Fixed Income	689,559	692,772.03	CMO COMM 2006-C8 MTG TR MTG PASSTHRU CTFCL A-4 5.306% DUE 12-10-2046 REG
Fixed Income	200,000	212,897.40	CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045
Fixed Income	1,127,054	1,131,084.22	CMO COMM 2012-LC4 MTG TR CTF CL A-2 2.256 DUE 12-10-2044
Fixed Income	1,300,000	1,431,778.40	CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047
Fixed Income	476,475	494,792.05	CMO COMMERCIAL MORTGAGE TR MTG PASSTHRU CTF CL A-4 5.736 DUE 12-10-2049REG
Fixed Income	1,620	1,654.14	CMO CR SUISS 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	101,501	101,668.28	CMO CR SUISS COML MTG TR SER 2006-C5 COML MTG PASSTHRU 5.311 DUE 12-15-39
Fixed Income	3,266,477	3,323,043.00	CMO CR SUISS COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,200,000	2,330,319.20	CMO CSAIL 2015-C3 COML MTG TR CL ASB 3.4481% DUE 08-15-2048 REG
Fixed Income	66,848.31	66,848.31	CMO WALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	1,196,116	1,020,925.34	CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	428,123	402,725.79	CMO CWBMS INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	1,279,898	1,275,004.57	CMO CWBMS INC 2004-HYB9 CHL MTG PASSTHRUCTF 1-A-1 DUE 02-20-2035 REG
Fixed Income	1,471,002	1,231,244.93	CMO CWBMS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	22,551	19,936.96	CMO CWBMS INC VAR 2005-R2 MTG PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	1,215,822	853,628.86	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	6,754,569	4,742,382.56	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	4,200,386	4,145,873.14	CMO GNMA SER 2015-H10 CL FH FLTG RT DUE 04-20-2065
Fixed Income	292,437	279,831.08	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	71,775	72,056.85	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	129,195	129,702.31	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	145,000	156,945.25	CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL C DUE 11-10-2046 REG
Fixed Income	18,523	17,828.68	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	1,393,177	1,290,876.05	CMO INDYMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	20,001	19,974.61	CMO J P MORGAN CHASE CML MTG SEC TR 2006-C SER 06-CB15 CL A4 6-12-43 REG
Fixed Income	41,296	41,331.41	CMO J P MORGAN CHASE COML MTG SECS 1.2682 SER 2014-C20 CL A-1 7-15-47
Fixed Income	2,651	2,653.74	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-LN2 MTG CL A-2 5.115 07-15-41
Fixed Income	660,000	720,236.88	CMO J P MORGAN CHASE COML MTG SECS SER 2012-C6 CL A-S 4.1166 DUE 05-15-2045
Fixed Income	933,292	943,946.78	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG
Fixed Income	75,110	77,979.96	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C DUE 02-12-2051 REG
Fixed Income	444,188	450,937.41	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47
Fixed Income	1,537,574	1,560,937.08	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47
Fixed Income	1,357,277	1,381,276.50	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L CL A-1A 5.439 DUE 01-15-2049 REG
Fixed Income	1,000,000	1,017,983.30	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49
Fixed Income	210,000	218,592.36	CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTG RT 12-15-2047 REG
Fixed Income	89,782	91,127.27	CMO J P MORGAN CHASE COML MTG SECS TR SER 2007-L CL A-3 5.42 01-15-2049
Fixed Income	1,122,274	1,139,091.04	CMO J P MORGAN CHASE COML MTG SECS TR SER 2007-L CL A-3 5.42 01-15-2049
Fixed Income	205,002	206,816.26	CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47
Fixed Income	159,682	160,791.46	CMO J P MORGAN CHASE TR 2006-C SER 2006-CB17 CL -A4 5.429 DUE 12-12-43 REG
Fixed Income	1,288,002	1,265,424.43	CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG
Fixed Income	716,439	723,327.81	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	100,000	107,033.80	CMO JPMBB COML MTG SECS TR 2014-C24 COMLMTG PASSTHRU CTF CL B DUE 11-15-2047 REG
Fixed Income	1,524,144	1,579,000.88	CMO LB COMMERCIAL CONDUIT MORTGAGE TRUST2007-C3 A1A 07-15-2044
Fixed Income	1,120,000	1,182,911.52	CMO LB UBS COML MTG TR 2007 C7 MTG PASS THRU CTF CL A-M 09-15-2045 REG
Fixed Income	195,229	197,675.05	CMO LB-UBS COML MTG TR 2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG
Fixed Income	972,029	985,807.33	CMO LB-UBS COML MTG TR 2007-C2 CL A-3 5.43% DUE 02-15-2040 REG
Fixed Income	462,591	470,234.30	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 3-A-1 DUE 11-21-2034 REG
Fixed Income	21,309	21,327.62	CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	27,246	27,016.20	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	383,470	362,390.23	CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30
Fixed Income	73,027	68,056.47	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 4-A DUE 11-25-2035 REG
Fixed Income	409,135	372,874.70	CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 5-A DUE 11-25-2035 REG
Fixed Income	55,172	54,368.30	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	504,239	509,258.61	CMO MERRILL LYNCH MTG INVS INC SER 2004-A4 CL A1 DUE 08-25-2034 REG
Fixed Income	65,000	65,602.55	CMO ML-CFC COML MTG 2006-4 SER 2006-4 CL-AM 5.204% DUE 12-12-2049 BEO
Fixed Income	300,000	304,853.70	CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG
Fixed Income	94,894	98,708.20	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	436,511	454,057.72	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	40,000	40,005.52	CMO MORGAN STANLEY 4.305 MTG BDS 15/02/46 USD100 4.305 DUE 02-15-2046 BEO
Fixed Income	1,360,000	1,448,764.48	CMO MORGAN STANLEY BAML TRUST SER 2012-C5 CL A4 3.176% DUE 08-15-2045
Fixed Income	820,000	899,020.94	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SERIES 2015-C24 3.732% 05-15-2048
Fixed Income	340,000	361,847.04	CMO MORGAN STANLEY BK AMER MERRILL TR SER 2016-C29 CL A4 3.325% 05-15-2049
Fixed Income	1,631,478	1,642,719.23	CMO MORGAN STANLEY CAP I TR 2006-IQ12 5.319 DUE 12-15-2043 BEO
Fixed Income	65,684	65,776.56	CMO MORGAN STANLEY CAP I TR 2007-IQ14 COML MTG CTF CL A-2 5.61 04-15-49
Fixed Income	214,054	222,088.71	CMO MORGAN STANLEY CAP I TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG
Fixed Income	414,363	430,235.90	CMO MORGAN STANLEY CAP I TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO
Fixed Income	657,750	695,048.15	CMO MORGAN STANLEY CAP I TR 2008-TOP29 COML MTG PASSTHRU CTF CL A-4 1-11-43
Fixed Income	652,947	653,418.45	CMO MORGAN STANLEY CAP I TR 2011-C3 SER 2011-C3 CL A-2 3.224 DUE 07-15-2049 REG
Fixed Income	328,460	334,325.38	CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045
Fixed Income	1,016,461	1,018,304.96	CMO NCUA GTD NTS TR 2010-R3 SR I-A NT DUE 12-08-2020 BEO
Fixed Income	699,855	696,829.23	CMO NCUA GTD NTS TR 2011-C1 SR NT II-A DUE 03-09-2021 REG
Fixed Income	44	44.20	CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	761,308	753,345.82	CMO PROVIDENT FDG MTG LN TR 2005-2 MTG PASSTHRU CTF CL 3-A DUE 10-25-2035 REG
Fixed Income	184,174	73,790.42	CMO RALI SER 2006-Q06 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG
Fixed Income	109,814	111,560.78	CMO RESDNTL AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REG
Fixed Income	1,933,750	1,780,935.02	CMO SEQUOIA MTG TR SER 2005-2 CL A1 DUE 02-20-2035 REG
Fixed Income	1,704,543	1,672,156.89	CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-12 CL 9-A VAR RT 09-25-2034
Fixed Income	40,729	40,329.93	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	175,397	134,659.64	CMO STRUCTURED AST MTG INVT5 II TR 06-AR5 CL 1-A-1 06-25-36 REG
Fixed Income	28,781	27,896.51	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	260,871	250,906.00	CMO THORNBURG MTG SECS TR 2006 4 SER 2006-4 CL A2B DUE 07-25-2036/04-25-2011
Fixed Income	623,150	588,509.97	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	1,968,748	1,833,510.32	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG
Fixed Income	20,599	20,732.06	CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH CL A-3 5.246 DUE 12-15-2012 REG
Fixed Income	7,023	7,037.04	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2019 REG
Fixed Income	1,445,000	1,489,221.34	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2049 REG
Fixed Income	1,075,800	961,598.23	CMO WAMU MTG PASS THRU CTF5 SER CL 2A VAR 01-25-2047 REG
Fixed Income	38,733	37,116.55	CMO WAMU MTG PASS-THROUGH CTF5 2004-AR12CL A-2A VAR DUE 10-25-2044 REG
Fixed Income	42,317	42,553.73	CMO WAMU MTG PASS-THROUGH CTF5 SER 2004-CB1 CL III-A-6 5.5 06-25-2034
Fixed Income	895,572	839,768.87	CMO WAMU MTG PASS-THRU CERTIFICATES PASSTHRU CTF CL A VARRT 5-25-2044 REG
Fixed Income	1,401,373	1,401,622.56	CMO WAMU MTG PASS-THRU CTF5 2003-AR6 MTGPASSTHRU CTF CL A-1 DUE 6-25-33
Fixed Income	718,274	671,741.22	CMO WAMU MTG PASS-THRU CTF5 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG
Fixed Income	22,177	22,311.27	CMO WAMU MTG PASS-THRU CTF5 FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	470,273	432,280.79	CMO WAMU MTG PASS-THRU CTF SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	2,019,393	1,856,250.61	CMO WAMU MTG PASS-THRU CTF SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	2,146,255	1,984,511.29	CMO WAMU MTG PASS-THRU CTF SER 2005-AR13 CL A-1A1 FLT 10-25-45
Fixed Income	1,799,657	1,638,366.78	CMO WAMU MTG PASS-THRU CTF SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	50,000	51,599.90	CMO WELLS FARGO COML MTG TR 2014-LC16 MTG PASS THRU CTF CL C DUE 08-15-2050
Fixed Income	100,000	108,788.60	CMO WELLS FARGO COML MTG TR 2015-C29 MTGPASSTHRU CTF CL A-S DUE 06-15-2048 REG
Fixed Income	800,564	783,342.93	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	1,629,950	1,650,454.43	CMO WELLS FARGO MTG BACKED SECS SER 2005-AR12 CL I-A-1 VAR RATE 05-25-2035
Fixed Income	1,450,000	1,563,987.40	CMO WFRBS COML MTG TR 2012-C7 COML MTG A-2 3.431 DUE 06-15-45 REG
Fixed Income	945,000	996,714.18	CMO WFRBS COML MTG TR 2012-C8 MTG PASS THRU CTF CL A-3 3.001% DUE 08-15-45 REG
Fixed Income	50,000	52,159.10	CMO WFRBS COML MTG TR 2013-C11 COML PASSTHRU CTF CL B DUE 03-15-2045 REG
Fixed Income	550,000	583,083.05	CMO WFRBS COML MTG TR 2013-C12 3.56% DUE 03-15-2048 REG
Fixed Income	780,000	808,633.80	CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2045
Fixed Income	70,000	77,774.27	CMO WFRBS COML MTG TR 2014-C19 COML MTG PASSTHRU CTF CL B 4.723 DUE 03-15-2047
Fixed Income	50,000	53,937.35	CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG
Fixed Income	540,000	551,667.24	CMS ENERGY CORP 3% DUE 05-15-2026
Fixed Income	0	-	CNH CAP LLC 3.25 DUE 02-01-2017
Fixed Income	100,000	100,106.20	CNH EQUIP TR SER 2013-B CL B 1.27 11-16-2020
Fixed Income	160,000	161,600.00	CNH INDL CAP LLC 4.375% DUE 11-06-2020
Fixed Income	1,500,000	1,513,827.00	CNOOC FIN 2015 2.625% DUE 05-05-2020
Fixed Income	750,000	767,366.25	COLGATE-PALMOLIVE CO MEDIUM TERM NTS BOO1.75 DUE 03-15-2019
Fixed Income	0	-	COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG
Fixed Income	157,304	157,304.22	Colombian peso - Cash
Fixed Income	0	(119,987.51)	Colombian peso - Pending foreign exchange sales
Fixed Income	10,913,781	10,913,781.28	COLTV SHORT TERM INVT FD
Fixed Income	0	-	COLTV SHORT TERM INVT FD
Fixed Income	13,171	13,170.54	COLTV SHORT TERM INVT FD
Fixed Income	48,914	48,914.23	COLTV SHORT TERM INVT FD
Fixed Income	375	375.12	COLTV SHORT TERM INVT FD
Fixed Income	101,730	101,729.70	COLTV SHORT TERM INVT FD
Fixed Income	5,252	5,251.83	COLTV SHORT TERM INVT FD
Fixed Income	271	270.64	COLTV SHORT TERM INVT FD
Fixed Income	1,389,319	1,389,318.82	COLTV SHORT TERM INVT FD
Fixed Income	6,430,718	6,430,717.56	COLTV SHORT TERM INVT FD
Fixed Income	3,496,791	3,496,791.14	COLTV SHORT TERM INVT FD
Fixed Income	3,943,394	3,943,393.61	COLTV SHORT TERM INVT FD
Fixed Income	659,651	659,650.71	COLTV SHORT TERM INVT FD
Fixed Income	0	-	COLTV SHORT TERM INVT FD
Fixed Income	3	2.82	COLTV SHORT TERM INVT FD
Fixed Income	2,227,394	2,227,394.11	COLTV SHORT TERM INVT FD
Fixed Income	6,894,949	6,894,949.02	COLTV SHORT TERM INVT FD
Fixed Income	2,411,168	2,411,167.77	COLTV SHORT TERM INVT FD
Fixed Income	9,280	9,280.28	COLTV SHORT TERM INVT FD
Fixed Income	23,899,335	23,899,335.41	COLTV SHORT TERM INVT FD
Fixed Income	6,418,996	6,418,995.72	COLTV SHORT TERM INVT FD
Fixed Income	3,208,887	3,208,887.28	COLTV SHORT TERM INVT FD
Fixed Income	30,806	30,805.61	COLTV SHORT TERM INVT FD
Fixed Income	5	4.52	COLTV SHORT TERM INVT FD
Fixed Income	2,088,109	2,088,108.78	COLTV SHORT TERM INVT FD
Fixed Income	1	0.74	COLTV SHORT TERM INVT FD
Fixed Income	225,562,782	225,562,782.15	COLTV SHORT TERM INVT FD
Fixed Income	3	2.53	COLTV SHORT TERM INVT FD
Fixed Income	69,158	69,157.74	COLTV SHORT TERM INVT FD
Fixed Income	1,398,257	1,398,257.56	COLTV SHORT TERM INVT FD
Fixed Income	2,861,635	2,861,635.37	COLTV SHORT TERM INVT FD
Fixed Income	50,000	57,703.80	COLUMBIA PIPELN 5.8% DUE 06-01-2045
Fixed Income	130,000	151,583.12	COMCAST CORP NEW 4.75% DUE 03-01-2044
Fixed Income	400,000	452,020.40	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	2,400,000	2,712,122.40	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	80,000	83,272.40	COMM 2015-CCRE22 FIXED 2.856% DUE 03-10-2048
Fixed Income	385,000	421,684.73	COMM 2015-LC21 MTG TR MTG PASS THRU CTF CL A-4 3.708% DUE 07-10-2048 REG
Fixed Income	145,000	152,018.43	COMM MORTGAGE TRUST SER 2012-CR4 CL A3 2.853% DUE 10-15-2045
Fixed Income	270,000	274,507.65	COMWLTH EDISON CO 2.55% DUE 06-15-2026
Fixed Income	65,000	70,087.88	COMWLTH EDISON CO 3.4% DUE 09-01-2021
Fixed Income	875,000	893,977.87	COMWLTH EDISON CO 3.65% DUE 06-15-2046
Fixed Income	95,000	119,243.05	CONNECTICUT ST 5.632% 12-01-2029 BEO TAXABLE
Fixed Income	740,000	814,119.88	CONOCOPHILLIPS 5.75% DUE 02-01-2019
Fixed Income	25,000	27,504.05	CONOCOPHILLIPS 5.75% DUE 02-01-2019
Fixed Income	945,000	954,276.12	CONOCOPHILLIPS CO 2.2% DUE 05-15-2020
Fixed Income	120,000	123,617.04	CONOCOPHILLIPS CO 3.35% DUE 11-15-2024
Fixed Income	790,000	895,798.38	CONOCOPHILLIPS CO 4.95% DUE 03-15-2026
Fixed Income	50,000	55,476.75	CONS EDISON CO N Y 4.45 DUE 06-15-2020
Fixed Income	435,000	615,812.10	CONS EDISON CO N Y 6.75% DUE 04-01-2038
Fixed Income	885,000	984,940.40	CONSTELLATION 5.15% DUE 12-01-2020
Fixed Income	692,537	741,014.86	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	60,030	62,659.15	CONTL AIRLS PASS 6.903% DUE 04-19-2022
Fixed Income	70,000	57,750.00	CONTL RES INC 4.9% DUE 06-01-2044
Fixed Income	165,000	161,287.50	CONTL RES INC 5 DUE 09-15-2022
Fixed Income	750,000	768,762.00	COOPERATIVEVE 2.5% DUE 01-19-2021
Fixed Income	200,000	209,000.00	COOPERATIVEVE RABOBANK UA CASH MEDIUM -TERM NOTES VAR RT DUE 11-29-2049
Fixed Income	50,000	51,211.10	CORNING INC 2.9% DUE 05-15-2022
Fixed Income	35,000	35,390.95	CORP ANDINA DE FOM 2% SNR 10/05/2019 USD
Fixed Income	1,200,000	1,339,668.00	CORPORACION ANDINA DE FOMENTO NT 4.375% DUE 06-15-2022 REG
Fixed Income	900,000	839,250.00	COSTA RICA REP NT 144A 4.375% DUE 04-30-2025 REG
Fixed Income	900,000	936,712.80	COUNTRYPLACE MANUFACTURED HSG CONTRACT TR 2005-1 CL A-4 144A 07-01-2035 BEO



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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,455,410	1,212,352.12	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG
Fixed Income	600,000	573,000.00	CR AGRICOLE SA 7.875 DUE 01-29-2049
Fixed Income	1,400,000	1,382,222.80	CR SUISSE GROUP 2.75% DUE 03-26-2020
Fixed Income	650,000	636,190.10	CR SUISSE GROUP 3.75% DUE 03-26-2025
Fixed Income	145,000	150,419.96	CR SUISSE GROUP 4.55% DUE 04-17-2026
Fixed Income	829,000	875,821.09	CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO
Fixed Income	400,000	481,983.21	CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS'
Fixed Income	221,847	223,927.81	CREDIT SUISSE COMM MTG TR SER 07-C1 5.383 CMO 15/02/2040 USD1000 'A-3'
Fixed Income	750,000	772,500.00	CREDITO REAL S A 7.5% DUE 03-13-2019
Fixed Income	500,000	545,475.00	CROATIA REP SR NT 144A 6.375% DUE 03-24-2021 BEO
Fixed Income	200,000	214,844.00	CTRY GARDEN HLDGS 7.5% DUE 01-10-2023
Fixed Income	300,000	322,266.00	CTRY GARDEN HLDGS 7.5% DUE 01-10-2023
Fixed Income	-1,000,000	(21,007.14)	CURRENCY OPTION CALL BNPAFRPP GBP/USD 1.37 European 26/09/2016 31750B813
Fixed Income	-1,000,000	(18,436.48)	CURRENCY OPTION CALL BOFAUS6S GBP/USD 1.3775 European 26/09/2016 31750B7T3
Fixed Income	-100,000	(488.20)	CURRENCY OPTION CALL BOFAUS6S USD/RUB 108 European 02-22-2017 31750AS14
Fixed Income	-1,400,000	(5,694.75)	CURRENCY OPTION CALL CITIUS33 AUD/USD .751 European 13/07/2016 31750B2N1
Fixed Income	-1,500,000	(56,414.32)	CURRENCY OPTION CALL CITIUS33 EUR/JPY 113.15 European 26/09/2016 31750B7U0
Fixed Income	-1,600,000	(45,847.70)	CURRENCY OPTION CALL GSCMUS33 AUD/JPY 75.6 European 26/09/2016 31750B7W6
Fixed Income	-3,500,000	(14,616.99)	CURRENCY OPTION CALL GSCMUS33 EUR/MXN 26.75 European 15/02/2017 31750AQV9
Fixed Income	-1,000,000	(5,155.20)	CURRENCY OPTION CALL MRMDUS33 USD/RUB 87European 12-08-2016 31750AFI00090829
Fixed Income	-2,100,000	(9,434.46)	CURRENCY OPTION CALL SOGEFRPPHCM USD/RUB110 European 01-27-2017 31750ANK6
Fixed Income	-2,400,000	(11,610.00)	CURRENCY OPTION CALL SOGEFRPPHCM USD/RUB110 European 02-24-2017 31750AS88
Fixed Income	-1,800,000	(7,542.83)	CURRENCY OPTION CALL WPACAU2F AUD/USD .752 European 15/07/2016 31750B2X9
Fixed Income	-1,000,000	(58,599.29)	CURRENCY OPTION PUT BNPAFRPP GBP/USD 1.37 European 26/09/2016 31750B821
Fixed Income	-1,000,000	(63,546.79)	CURRENCY OPTION PUT BOFAUS6S GBP/USD 1.3775 European 26/09/2016 31750B7S5
Fixed Income	-100,000	(2,068.25)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 80 European 02-18-2019 3175030L5
Fixed Income	100,000	9,546.75	CURRENCY OPTION PUT BOFAUS6S USD/RUB 71.15 European 02-22-2017 31750ASK1
Fixed Income	-1,900,000	(8,936.65)	CURRENCY OPTION PUT CHASUS33 USD/KRW 1142.5 European 07-14-2016 31750B2F8
Fixed Income	-1,500,000	(35,225.73)	CURRENCY OPTION PUT CITIUS33 EUR/JPY 113.15 European 26/09/2016 31750B7X4
Fixed Income	-1,600,000	(31,131.43)	CURRENCY OPTION PUT GSCMUS33 AUD/JPY 75.6 European 26/09/2016 31750B7X4
Fixed Income	-1,100,000	(2,431.01)	CURRENCY OPTION PUT GSCMUS33 EUR/MXN 16.0 European 09/02/2017 31750AQ72
Fixed Income	1,100,000	11,087.74	CURRENCY OPTION PUT GSCMUS33 EUR/MXN 19.0 European 09/02/2017 31750AQ64
Fixed Income	3,500,000	36,000.06	CURRENCY OPTION PUT GSCMUS33 EUR/MXN 19.0 European 15/02/2017 31750ATN4
Fixed Income	-1,300,000	(2,077.66)	CURRENCY OPTION PUT SOGEFRPPHCM USD/KRW 1133 European 07-11-2016 31750B1W2
Fixed Income	2,400,000	277,308.00	CURRENCY OPTION PUT SOGEFRPPHCM USD/RUB 73 European 02-24-2017 31750AS96
Fixed Income	2,100,000	269,611.65	CURRENCY OPTION PUT SOGEFRPPHCM USD/RUB 74 European 01-27-2017 31750ANL4
Fixed Income	-10,800,000	(107,997.54)	CURRENCY OPTION PUT UBSWUS33 EUR/USD 1.08 European 28/09/2016 31750B9F1
Fixed Income	740,000	770,539.80	CVS HEALTH CORP 2.8% DUE 07-20-2020
Fixed Income	100,000	104,127.00	CVS HEALTH CORP 2.8% DUE 07-20-2020
Fixed Income	680,000	843,591.68	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	130,000	161,274.88	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	100,000	124,057.60	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	730,000	905,620.48	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	40,000	49,623.04	CVS HEALTH CORP 5.125% DUE 07-20-2045
Fixed Income	77,958	93,720.97	CVS HEALTH CORP 6.943% DUE 01-10-2030
Fixed Income	200,000	203,026.00	CVS HEALTH CORP BNDS 1.9% DUE 07-20-2018
Fixed Income	35,000	35,529.55	CVS HEALTH CORP BNDS 1.9% DUE 07-20-2018
Fixed Income	1,135,000	1,148,957.10	CVS HEALTH CORP BNDS 2.125% 05-25-2016
Fixed Income	512,289	509,857.43	CWABS INC 2004-BC2 AST BKD CTF CL M-3 VAR RATE 12-25-2033 REG
Fixed Income	211,575	198,394.28	CWABS INC 2005-14 ASSET BKD CTF CL 2-A-204-25-2036 REG
Fixed Income	32,926	32,916.02	CWABS INC 2005-4 ASSET BKD CTF CL MV-2 FLTG RATE 10-25-2035/07-25-2016 REG
Fixed Income	4,344	4,344.06	Danish krone - Cash
Fixed Income	725	725.36	Danish krone - Cash
Fixed Income	0	13,658,486.25	Danish krone - Pending foreign exchange purchases
Fixed Income	0	(394,998.29)	Danish krone - Pending foreign exchange sales
Fixed Income	0	(216,058.67)	Danish krone - Pending foreign exchange sales
Fixed Income	0	(4,530.48)	Danish krone - Pending foreign exchange sales
Fixed Income	0	(13,683,246.27)	Danish krone - Pending foreign exchange sales
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	0	-	Danish krone - Recoverable taxes
Fixed Income	100,000	109,500.00	DCP MIDSTREAM LLC 9.75% DUE 03-15-2019
Fixed Income	2,062,700	2,272,720.48	DECO SER 2015-HRPA CL A 144A 27/04/2027
Fixed Income	3,257,329	-	DEFAULTED PVTPL WILMING TR CO BOEING737-32AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	200,000	2.00	DEFAULTED #REORG/KAUPTHING BK HF WORTHLESS SECURITY 12-31-2040
Fixed Income	150,000	163,925.40	DELPHI AUTOMOTIVE 4.25% DUE 01-15-2026
Fixed Income	5	5.12	DELTA AIR LINES 4.95% DUE 05-23-2019
Fixed Income	352,172	401,035.68	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	1,001,250.00	DEPY TR & CLEARING FLTG RT 4.875% DUE 12-29-2049
Fixed Income	150,000	162,501.75	DEVON ENERGY CORP 6.3% DUE 01-15-2019
Fixed Income	300,000	307,323.00	DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019
Fixed Income	30,000	30,732.30	DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019
Fixed Income	2,195,000	2,259,249.85	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021
Fixed Income	350,000	360,244.85	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021
Fixed Income	700,000	726,301.10	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023
Fixed Income	50,000	37,881.15	DIAMOND OFFSHORE 5.7% DUE 10-15-2039
Fixed Income	100,000	99,250.00	DIEBOLD INC 8.5% DUE 04-15-2024
Fixed Income	1,100,000	1,152,276.40	DIGITAL RLTY TR LP 3.95% DUE 07-01-2022

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	130,000	139,619.35	DIGITAL RLTY TR LP 4.75% DUE 10-01-2025
Fixed Income	1,000,000	1,021,599.00	DISCOVER BK NEW 3.1% DUE 06-04-2020
Fixed Income	250,000	284,725.50	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	680,000	695,479.52	DISCOVER CARD 1.9% DUE 10-17-2022
Fixed Income	115,000	121,954.51	DISCOVERY 4.9% DUE 03-11-2026
Fixed Income	1,000,000	998,850.00	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK FLTG RT DUE 05-30-2019
Fixed Income	75,000	87,264.00	DISTRICT COLUMBIA INCOME TAX REV 4.893% 12-01-2022 BEO TAXABLE
Fixed Income	100,000	104,082.10	DOMINION GAS HLDGS 4.6% DUE 12-15-2044
Fixed Income	300,000	331,416.90	DOMINION RES INC 4.45% DUE 03-15-2021
Fixed Income	910,000	998,344.62	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	130,000	142,620.66	DOW CHEM CO 4.125 DUE 11-15-2021
Fixed Income	215,000	215,167.92	DR AUTO 2.76% DUE 07-15-2021
Fixed Income	22,495	22,493.54	DT AUTO OWNER TR 1.06% DUE 09-17-2018
Fixed Income	780,000	837,819.84	DUKE ENERGY 3.875% DUE 03-15-2046
Fixed Income	45,000	52,100.69	DUKE ENERGY CORP 4.8% DUE 12-15-2045
Fixed Income	180,000	184,551.66	DUKE ENERGY FLA 2.538% DUE 09-01-2029
Fixed Income	75,000	78,812.92	DUKE RLTY LTD FIXED 3.75% DUE 12-01-2024
Fixed Income	200,000	180,940.00	ECOPETROL S A 4.125% DUE 01-16-2025
Fixed Income	1,300,000	1,264,250.00	ECOPETROL S A 5.375% DUE 06-26-2026
Fixed Income	350,000	340,375.00	ECOPETROL S A 5.375% DUE 06-26-2026
Fixed Income	600,000	618,000.00	ECOPETROL S A 5.875 DUE 09-18-2023
Fixed Income	300,000	303,714.00	EDC FINANCE LTD 4.875% BDS 17/04/20 USD'REG
Fixed Income	750,333	734,498.89	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	300,000	310,464.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	400,000	413,952.00	EKSPORTFINANS A S 5.5% DUE 06-26-2017
Fixed Income	600,000	614,250.00	EL PUERTO DE 3.95% DUE 10-02-2024
Fixed Income	300,000	290,355.00	ELDORADO INTL FIN 8.625% DUE 06-16-2021
Fixed Income	120,000	129,815.52	ELECTR ARTS INC 4.8% DUE 03-01-2026
Fixed Income	100,000	98,690.00	EMBRAER NETH FIN B 5.05% DUE 06-15-2025
Fixed Income	350,000	345,415.00	EMBRAER NETH FIN B 5.05% DUE 06-15-2025
Fixed Income	500,000	513,125.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	600,000	615,750.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	1,750,000	1,770,357.75	EMERA US FIN LP 2.15% DUE 06-15-2019
Fixed Income	304,000	321,310.67	EMPRESA NACIONAL 4.25% DUE 04-15-2024
Fixed Income	1,400,000	1,514,156.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020
Fixed Income	250,000	235,000.00	ENERGY TRANSFER 5.5% DUE 06-01-2027
Fixed Income	820,000	861,050.02	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	500,000	525,030.50	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	700,000	725,842.60	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045
Fixed Income	315,000	331,867.94	ENERGY TRANSFER PARTNERS 5.2 2-1-2022
Fixed Income	1,990,000	1,194,000.00	ENERGY TRANSFER PARTNERS L P JR SUB NT FLTG RATE DUE 11-01-2066/12-13-2013 REG
Fixed Income	500,000	628,587.50	ENERGY TRANSFER PARTNERS L.P. 8.25 SNR NTS 11-15-2029 USD
Fixed Income	350,000	322,564.20	ENLINK MIDSTREAM 4.15% DUE 06-01-2025
Fixed Income	135,000	81,000.00	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044
Fixed Income	400,000	397,528.00	ENTEEL 4.75 DUE 08-01-2026
Fixed Income	80,000	83,397.60	ENTERGY LA LLC 5% DUE 07-15-2044
Fixed Income	75,000	80,293.95	ENTERGY TEX INC 5.15% DUE 06-01-2045
Fixed Income	55,000	58,334.49	ENTERPRISE PRODS 3.95% DUE 02-15-2027
Fixed Income	470,000	556,683.98	ENTERPRISE PRODS 6.125% DUE 10-15-2039
Fixed Income	150,000	153,156.00	EQUITABLE RES INC 5.15% DUE 03-01-2018
Fixed Income	100,000	51,000.00	ERICKSON INC 8.25 DUE 05-01-2020
Fixed Income	500,000	495,750.00	ESKOM HLDGS LTD NT 144A 5.75% DUE 01-26-2021 BEO
Fixed Income	0	0.44	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	157	156.74	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	36,301	36,300.57	Euro - Cash Collateral Due to/from CCP Broker
Fixed Income	57,544	57,543.55	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	16,720	16,720.49	Euro - Cash
Fixed Income	-3,337	(3,337.47)	Euro - Cash
Fixed Income	1	0.71	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	32,204	32,203.85	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	2,103	2,103.28	Euro - Cash
Fixed Income	40	39.72	Euro - Cash
Fixed Income	-12,473	(12,473.28)	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	7,477	7,476.84	Euro - Cash
Fixed Income	2	1.77	Euro - Cash
Fixed Income	2,033	2,033.14	Euro - Cash
Fixed Income	148,239	148,239.33	Euro - Cash
Fixed Income	2	1.69	Euro - Cash
Fixed Income	0	-	Euro - Cash
Fixed Income	0	51,220.55	Euro - Pending foreign exchange purchases
Fixed Income	0	940,053.82	Euro - Pending foreign exchange purchases
Fixed Income	0	424,971.08	Euro - Pending foreign exchange purchases
Fixed Income	0	894,441.75	Euro - Pending foreign exchange purchases
Fixed Income	0	922,253.99	Euro - Pending foreign exchange purchases
Fixed Income	0	1,201,488.91	Euro - Pending foreign exchange purchases
Fixed Income	0	1,183,689.08	Euro - Pending foreign exchange purchases
Fixed Income	0	1,813,358.27	Euro - Pending foreign exchange purchases
Fixed Income	0	564,207.89	Euro - Pending foreign exchange purchases
Fixed Income	0	237,906.36	Euro - Pending foreign exchange purchases



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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	500,000	504,075.50	FEDERAL HOME LN BKS 1.125% DUE 04-25-2018 REG
Fixed Income	155,000	169,078.65	FEDERAL HOME LN BKS 2.875 06-14-2024
Fixed Income	100,000	100,073.00	FEDERAL HOME LN BKS CONS BD 1.25% STEP-UP 04/28/2016
Fixed Income	2,420,000	2,427,339.86	FEDERAL HOME LN BKS CONS BD STEP-UP 06-28-2030
Fixed Income	200,000	200,138.00	FEDERAL HOME LN BKS CONS BD STEP-UP DUE 07-29-2020
Fixed Income	9,300,000	9,306,417.00	FEDERAL HOME LN BKS FRN BNDS 08-25-2017
Fixed Income	375,000	375,258.75	FEDERAL HOME LN BKS FRN BNDS 08-25-2017
Fixed Income	200,000	201,424.00	FEDERAL HOME LN BKS STEP-UP 12/12/2024
Fixed Income	500,000	500,857.00	FEDERAL HOME LN MTG CORP .75 01-12-2018
Fixed Income	215,000	217,637.62	FEDERAL HOME LN MTG CORP 1.25 08-01-2019
Fixed Income	1,360,000	1,380,503.36	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	250,000	253,769.00	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	780,000	791,759.28	FEDERAL HOME LN MTG CORP 1.375 DUE 05-01-2020
Fixed Income	110,649	123,774.24	FEDERAL HOME LN MTG CORP GOLD POOL #C03466 5.5 03-01-2040
Fixed Income	149,189	160,046.50	FEDERAL HOME LN MTG CORP GOLD Q04032 4 DUE 10-01-2041
Fixed Income	33,489	36,654.47	FEDERAL HOME LN MTG CORP POOL #A22005 4.5% 05-01-2034 BEO
Fixed Income	19,529	21,835.07	FEDERAL HOME LN MTG CORP POOL #A36843 5.5% 08-01-2035 BEO
Fixed Income	137,927	154,727.56	FEDERAL HOME LN MTG CORP POOL #A41754 5.5% 01-01-2036 BEO
Fixed Income	158,466	177,114.44	FEDERAL HOME LN MTG CORP POOL #A44655 5.5% 04-01-2036 BEO
Fixed Income	108,253	120,235.71	FEDERAL HOME LN MTG CORP POOL #A61164 5%04-01-2036 BEO
Fixed Income	7,565	8,365.19	FEDERAL HOME LN MTG CORP POOL #A62513 5%07-01-2037 BEO
Fixed Income	25,690	28,844.91	FEDERAL HOME LN MTG CORP POOL #A68546 5.5% 11-01-2037 BEO
Fixed Income	53,842	60,584.52	FEDERAL HOME LN MTG CORP POOL #A70591 5.5% 12-01-2037 BEO
Fixed Income	418,275	461,898.64	FEDERAL HOME LN MTG CORP POOL #A74793 5%03-01-2038 BEO
Fixed Income	78,923	88,683.34	FEDERAL HOME LN MTG CORP POOL #A7-6483 5.5% 04-01-2038 BEO
Fixed Income	10,345	11,642.28	FEDERAL HOME LN MTG CORP POOL #A77057 5.5% 05-01-2038 BEO
Fixed Income	118,996	134,807.53	FEDERAL HOME LN MTG CORP POOL #A77079 5.5% 05-01-2038 BEO
Fixed Income	22,169	24,740.24	FEDERAL HOME LN MTG CORP POOL #A77808 5.5% 05-01-2038 BEO
Fixed Income	24,991	27,849.05	FEDERAL HOME LN MTG CORP POOL #A78623 5.5% 06-01-2038 BEO
Fixed Income	69,748	79,520.16	FEDERAL HOME LN MTG CORP POOL #A81614 6%09-01-2038 BEO
Fixed Income	2,467	2,745.01	FEDERAL HOME LN MTG CORP POOL #A81869 5.5% 09-01-2038 BEO
Fixed Income	22,752	25,319.79	FEDERAL HOME LN MTG CORP POOL #A83107 5.5% 11-01-2038 BEO
Fixed Income	39,102	44,079.61	FEDERAL HOME LN MTG CORP POOL #A89879 5.5% 11-01-2039 BEO
Fixed Income	173,551	194,163.64	FEDERAL HOME LN MTG CORP POOL #A90319 5%12-01-2039 BEO
Fixed Income	73,894	81,587.92	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	41,161	45,450.32	FEDERAL HOME LN MTG CORP POOL #A92168 5%05-01-2040 BEO
Fixed Income	743,323	799,131.78	FEDERAL HOME LN MTG CORP POOL #A93359 4%08-01-2040 BEO
Fixed Income	152,303	163,739.65	FEDERAL HOME LN MTG CORP POOL #A95085 4% 11-01-2040 BEO
Fixed Income	59,310	64,591.69	FEDERAL HOME LN MTG CORP POOL #A95230 4% 12-01-2040 BEO
Fixed Income	4,340,034	4,771,042.30	FEDERAL HOME LN MTG CORP POOL #A95820 4% 12-01-2040 BEO
Fixed Income	88,891	95,562.80	FEDERAL HOME LN MTG CORP POOL #A96413 4%01-01-2041 BEO
Fixed Income	264,576	284,439.99	FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO
Fixed Income	71,303	78,324.42	FEDERAL HOME LN MTG CORP POOL #A97046 4.5% 02-01-2041 BEO
Fixed Income	108,238	118,883.93	FEDERAL HOME LN MTG CORP POOL #A97240 4.5% 03-01-2041 BEO
Fixed Income	76,939	87,678.75	FEDERAL HOME LN MTG CORP POOL #C03424 6%10-01-2039 BEO
Fixed Income	89,127	97,896.55	FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO
Fixed Income	71,432	76,792.90	FEDERAL HOME LN MTG CORP POOL #C03531 4% 10-01-2040 BEO
Fixed Income	549,115	586,080.61	FEDERAL HOME LN MTG CORP POOL #C03920 3.5% 05-01-2042 BEO
Fixed Income	267,078	282,012.14	FEDERAL HOME LN MTG CORP POOL #C09004 3.5% 07-01-2042 BEO
Fixed Income	1,117,608	1,161,686.55	FEDERAL HOME LN MTG CORP POOL #C09006 3%07-01-2042 BEO
Fixed Income	4,080,352	4,239,632.13	FEDERAL HOME LN MTG CORP POOL #C09029 3%03-01-2043 BEO
Fixed Income	223,290	235,529.23	FEDERAL HOME LN MTG CORP POOL #C09042 3.5% 05-01-2043 BEO
Fixed Income	13,775	15,202.77	FEDERAL HOME LN MTG CORP POOL #C09045 5%01-01-2026 BEO
Fixed Income	1,344	1,483.10	FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO
Fixed Income	52,396	57,161.44	FEDERAL HOME LN MTG CORP POOL #C91261 4.5% 08-01-2029 BEO
Fixed Income	22,434	23,887.22	FEDERAL HOME LN MTG CORP POOL #E02696 4%05-01-2025 BEO
Fixed Income	62,919	66,657.28	FEDERAL HOME LN MTG CORP POOL #E02892 3.5% 05-01-2026 BEO
Fixed Income	704,551	730,675.89	FEDERAL HOME LN MTG CORP POOL #E04124 2.5% 12-01-2027 BEO
Fixed Income	8,136	9,126.36	FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO
Fixed Income	143,676	161,874.38	FEDERAL HOME LN MTG CORP POOL #G04219 5.5% 04-01-2038 BEO
Fixed Income	247,782	278,014.83	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	143,493	161,738.68	FEDERAL HOME LN MTG CORP POOL #G04305 5.5% 05-01-2038 BEO
Fixed Income	13,799	16,015.28	FEDERAL HOME LN MTG CORP POOL #G04346 6%05-01-2038 BEO
Fixed Income	45,022	50,650.46	FEDERAL HOME LN MTG CORP POOL #G04473 5.5% 06-01-2038 BEO
Fixed Income	218,293	244,298.58	FEDERAL HOME LN MTG CORP POOL #G04599 5.5% 06-01-2031 BEO
Fixed Income	34,115	39,147.78	FEDERAL HOME LN MTG CORP POOL #G04613 6% 10-01-2037 BEO
Fixed Income	137,205	158,438.03	FEDERAL HOME LN MTG CORP POOL #G04614 6%02-01-2034 BEO
Fixed Income	16,689	19,232.39	FEDERAL HOME LN MTG CORP POOL #G04620 6% 10-01-2036 BEO
Fixed Income	3,393	3,918.04	FEDERAL HOME LN MTG CORP POOL #G04621 6%05-01-2035 BEO
Fixed Income	234,602	270,048.30	FEDERAL HOME LN MTG CORP POOL #G04624 6%02-01-2033 BEO
Fixed Income	6,013	6,943.81	FEDERAL HOME LN MTG CORP POOL #G04625 6%06-01-2036 BEO
Fixed Income	93,564	108,014.71	FEDERAL HOME LN MTG CORP POOL #G04626 6%05-01-2031 BEO
Fixed Income	7,620	8,853.38	FEDERAL HOME LN MTG CORP POOL #G04627 6%06-01-2038 BEO
Fixed Income	5,692	6,466.47	FEDERAL HOME LN MTG CORP POOL #G04629 6%01-01-2029 BEO
Fixed Income	14,264	16,277.02	FEDERAL HOME LN MTG CORP POOL #G04674 6%08-01-2038 BEO
Fixed Income	66,550	74,614.04	FEDERAL HOME LN MTG CORP POOL #G04684 5.5% 09-01-2038 BEO
Fixed Income	113,255	129,209.95	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	434,868	488,660.70	FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO
Fixed Income	37,020	40,517.19	FEDERAL HOME LN MTG CORP POOL #G05535 4.5% 07-01-2039 BEO
Fixed Income	105,499	117,181.36	FEDERAL HOME LN MTG CORP POOL #G05562 4.5% 07-01-2039 BEO
Fixed Income	3,178	3,570.44	FEDERAL HOME LN MTG CORP POOL #G05842 5.5% 07-01-2039 BEO
Fixed Income	195,070	213,913.19	FEDERAL HOME LN MTG CORP POOL #G05937 4.5% 08-01-2040 BEO
Fixed Income	120,718	137,776.74	FEDERAL HOME LN MTG CORP POOL #G05940 6%04-01-2040 BEO
Fixed Income	61,842	69,406.20	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO
Fixed Income	406,954	456,918.06	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	57,719	64,815.96	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO
Fixed Income	1,013,354	1,113,325.72	FEDERAL HOME LN MTG CORP POOL #G06620 4.5% 07-01-2041 BEO
Fixed Income	93,386	104,175.42	FEDERAL HOME LN MTG CORP POOL #G06941 5%08-01-2041 BEO
Fixed Income	752,914	809,691.28	FEDERAL HOME LN MTG CORP POOL #G06955 4%03-01-2042 BEO
Fixed Income	529,194	581,229.25	FEDERAL HOME LN MTG CORP POOL #G06956 4.5% 08-01-2041 BEO
Fixed Income	238,189	258,201.85	FEDERAL HOME LN MTG CORP POOL #G06970 4%06-01-2041 BEO
Fixed Income	87,977	94,612.75	FEDERAL HOME LN MTG CORP POOL #G06975 4%04-01-2042 BEO
Fixed Income	71,990	79,841.81	FEDERAL HOME LN MTG CORP POOL #G07020 5% 11-01-2036 BEO
Fixed Income	171,421	186,905.66	FEDERAL HOME LN MTG CORP POOL #G07083 4%07-01-2042 BEO
Fixed Income	259,913	274,176.57	FEDERAL HOME LN MTG CORP POOL #G07459 3.5% 08-01-2043 BEO
Fixed Income	117,901	128,878.64	FEDERAL HOME LN MTG CORP POOL #G07508 4.5% 10-01-2043 BEO
Fixed Income	619,420	671,401.61	FEDERAL HOME LN MTG CORP POOL #G07559 4% 11-01-2043 BEO
Fixed Income	284,413	306,756.06	FEDERAL HOME LN MTG CORP POOL #G07560 4% 11-01-2043 BEO
Fixed Income	2,925,387	3,155,205.04	FEDERAL HOME LN MTG CORP POOL #G07560 4% 11-01-2043 BEO
Fixed Income	162,521	175,289.18	FEDERAL HOME LN MTG CORP POOL #G07560 4% 11-01-2043 BEO
Fixed Income	141,473	155,421.85	FEDERAL HOME LN MTG CORP POOL #G07763 4.5% 03-01-2044 BEO
Fixed Income	1,068,846	1,170,865.67	FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO
Fixed Income	7,044,354	7,682,219.77	FEDERAL HOME LN MTG CORP POOL #G07890 4.5% 07-01-2031 BEO
Fixed Income	218,719	232,451.33	FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO
Fixed Income	264,983	290,345.58	FEDERAL HOME LN MTG CORP POOL #G08344 4.5% 05-01-2039 BEO
Fixed Income	126,508	133,640.47	FEDERAL HOME LN MTG CORP POOL #G08469 3.5% 12-01-2041 BEO
Fixed Income	1,256,155	1,326,971.62	FEDERAL HOME LN MTG CORP POOL #G08479 3.5% 03-01-2042 BEO
Fixed Income	2,141,037	2,223,848.54	FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO
Fixed Income	883,037	917,009.32	FEDERAL HOME LN MTG CORP POOL #G08537 3%07-01-2043 BEO
Fixed Income	4,349,158	4,586,800.73	FEDERAL HOME LN MTG CORP POOL #G08554 3.5% 10-01-2043 BEO
Fixed Income	458,390	499,993.31	FEDERAL HOME LN MTG CORP POOL #G08574 4.5% 02-01-2044 BEO
Fixed Income	1,746,701	1,869,318.87	FEDERAL HOME LN MTG CORP POOL #G08577 4%03-01-2044 BEO
Fixed Income	1,082,269	1,179,806.50	FEDERAL HOME LN MTG CORP POOL #G08578 4.5% 03-01-2044 BEO
Fixed Income	2,619,921	2,763,076.59	FEDERAL HOME LN MTG CORP POOL #G08585 3.5% 05-01-2044 BEO
Fixed Income	578,023	630,338.96	FEDERAL HOME LN MTG CORP POOL #G08587 4.5% 05-01-2044 BEO
Fixed Income	4,491,373	4,806,024.65	FEDERAL HOME LN MTG CORP POOL #G08588 4%05-01-2044 BEO
Fixed Income	295,608	316,307.11	FEDERAL HOME LN MTG CORP POOL #G08595 4%07-01-2044 BEO
Fixed Income	299,190	326,209.71	FEDERAL HOME LN MTG CORP POOL #G08596 4.5% 07-01-2044 BEO
Fixed Income	321,858	339,444.66	FEDERAL HOME LN MTG CORP POOL #G08597 3.5% 07-01-2044 BEO
Fixed Income	102,581	109,777.95	FEDERAL HOME LN MTG CORP POOL #G08601 4%08-01-2044 BEO
Fixed Income	2,409,254	2,578,130.45	FEDERAL HOME LN MTG CORP POOL #G08606 4%09-01-2044 BEO
Fixed Income	209,918	221,387.86	FEDERAL HOME LN MTG CORP POOL #G08609 3.5% 10-01-2044 BEO
Fixed Income	1,313,168	1,384,920.92	FEDERAL HOME LN MTG CORP POOL #G08627 3.5% 02-01-2045 BEO
Fixed Income	771,610	826,263.24	FEDERAL HOME LN MTG CORP POOL #G08633 4%03-01-2045 BEO
Fixed Income	3,008,119	3,121,419.82	FEDERAL HOME LN MTG CORP POOL #G08635 3%04-01-2045 BEO
Fixed Income	266,936	281,697.04	FEDERAL HOME LN MTG CORP POOL #G08636 3.5% 04-01-2045 BEO
Fixed Income	622,849	667,006.73	FEDERAL HOME LN MTG CORP POOL #G08637 4%04-01-2045 BEO
Fixed Income	2,516,308	2,694,707.15	FEDERAL HOME LN MTG CORP POOL #G08637 4%04-01-2045 BEO
Fixed Income	3,463,573	3,655,510.25	FEDERAL HOME LN MTG CORP POOL #G08641 3.5% 05-01-2045 BEO
Fixed Income	2,920,094	3,082,795.67	FEDERAL HOME LN MTG CORP POOL #G08650 3.5% 06-01-2045 BEO
Fixed Income	5,597,683	5,994,810.33	FEDERAL HOME LN MTG CORP POOL #G08651 4%06-01-2045 BEO
Fixed Income	1,353,650	1,429,165.62	FEDERAL HOME LN MTG CORP POOL #G08667 3.5% 09-01-2045 BEO
Fixed Income	4,298,752	4,538,566.49	FEDERAL HOME LN MTG CORP POOL #G08667 3.5% 09-01-2045 BEO
Fixed Income	1,383,343	1,480,601.69	FEDERAL HOME LN MTG CORP POOL #G08669 4%09-01-2045 BEO
Fixed Income	227,348	243,468.28	FEDERAL HOME LN MTG CORP POOL #G08672 4% 10-01-2045 BEO
Fixed Income	2,154,896	2,307,617.75	FEDERAL HOME LN MTG CORP POOL #G08677 4% 11-01-2045 BEO
Fixed Income	335,966	354,913.78	FEDERAL HOME LN MTG CORP POOL #G0-8681 3.5% 12-01-2045 BEO
Fixed Income	1,511,845	1,597,112.03	FEDERAL HOME LN MTG CORP POOL #G0-8681 3.5% 12-01-2045 BEO
Fixed Income	259,695	278,125.72	FEDERAL HOME LN MTG CORP POOL #G08682 4% 12-01-2045 BEO
Fixed Income	3,267,440	3,499,327.27	FEDERAL HOME LN MTG CORP POOL #G08682 4% 12-01-2045 BEO
Fixed Income	2,783,214	2,888,043.36	FEDERAL HOME LN MTG CORP POOL #G0-8686 3% 01-01-2046 BEO
Fixed Income	3,041,186	3,213,118.99	FEDERAL HOME LN MTG CORP POOL #G0-8687 3.5% 01-01-2046 BEO
Fixed Income	4,530,251	4,786,368.63	FEDERAL HOME LN MTG CORP POOL #G0-8687 3.5% 01-01-2046 BEO
Fixed Income	3,138,193	3,315,610.81	FEDERAL HOME LN MTG CORP POOL #G0-8687 3.5% 01-01-2046 BEO
Fixed Income	1,261,835	1,351,353.69	FEDERAL HOME LN MTG CORP POOL #G08688 4% 01-01-2046 BEO
Fixed Income	2,575,855	2,672,874.77	FEDERAL HOME LN MTG CORP POOL #G0-8692 3% 02-01-2046 BEO
Fixed Income	3,011,544	3,181,431.69	FEDERAL HOME LN MTG CORP POOL #G0-8693 3.5% 03-01-2046 BEO
Fixed Income	1,090,616	1,167,988.67	FEDERAL HOME LN MTG CORP POOL #G0-8694 4% 02-01-2046 BEO
Fixed Income	194,753	208,569.40	FEDERAL HOME LN MTG CORP POOL #G0-8694 4% 02-01-2046 BEO
Fixed Income	3,734,386	3,999,318.37	FEDERAL HOME LN MTG CORP POOL #G0-8694 4% 02-01-2046 BEO
Fixed Income	513,454	532,793.70	FEDERAL HOME LN MTG CORP POOL #G0-8697 3% 03-01-2046 BEO
Fixed Income	1,808,541	1,910,852.00	FEDERAL HOME LN MTG CORP POOL #G08698 3.5% 03-01-2046 BEO
Fixed Income	4,680,188	4,946,041.76	FEDERAL HOME LN MTG CORP POOL #G0-8702 3.5% 04-01-2046 BEO
Fixed Income	4,805,000	5,078,072.95	FEDERAL HOME LN MTG CORP POOL #G0-8711 3.5% 06-01-2046 BEO
Fixed Income	43,158	45,008.58	FEDERAL HOME LN MTG CORP POOL #G11720 4.5% 08-01-2020 BEO
Fixed Income	88,723	96,277.30	FEDERAL HOME LN MTG CORP POOL #G12312 6%09-01-2021 BEO
Fixed Income	7,579	7,630.32	FEDERAL HOME LN MTG CORP POOL #G12376 6.5% 06-01-2017 BEO
Fixed Income	12,140	13,247.73	FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO
Fixed Income	28,107	29,893.79	FEDERAL HOME LN MTG CORP POOL #G13596 4%07-01-2024 BEO
Fixed Income	41,255	44,149.79	FEDERAL HOME LN MTG CORP POOL #G14552 5%06-01-2026 BEO
Fixed Income	265,670	286,262.26	FEDERAL HOME LN MTG CORP POOL #G15327 6%09-01-2024 BEO
Fixed Income	1,547,521	1,630,127.91	FEDERAL HOME LN MTG CORP POOL #G15349 5.5% 12-01-2024 BEO
Fixed Income	1,370,987	1,455,769.31	FEDERAL HOME LN MTG CORP POOL #G15434 4.5% 09-01-2026 BEO
Fixed Income	391,142	422,914.95	FEDERAL HOME LN MTG CORP POOL #G15718 5.5% 12-01-2024 BEO
Fixed Income	2,695,674	2,912,298.41	FEDERAL HOME LN MTG CORP POOL #G1-5727 5.5% 12-01-2024 BEO
Fixed Income	43,315	46,189.56	FEDERAL HOME LN MTG CORP POOL #G18351 4%06-01-2025 BEO
Fixed Income	1,226,604	1,270,513.63	FEDERAL HOME LN MTG CORP POOL #G18472 2.5% 07-01-2028 BEO
Fixed Income	3,086,099	3,241,493.22	FEDERAL HOME LN MTG CORP POOL #G18492 3%01-01-2029 BEO
Fixed Income	1,341,136	1,419,928.10	FEDERAL HOME LN MTG CORP POOL #G18498 3.5% 01-01-2029 BEO
Fixed Income	690,274	714,591.30	FEDERAL HOME LN MTG CORP POOL #G18549 2.5% 04-01-2030 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	669,845	703,193.81	FEDERAL HOME LN MTG CORP POOL #G18552 3%05-01-2030 BEO
Fixed Income	1,432,696	1,504,029.63	FEDERAL HOME LN MTG CORP POOL #G18561 3%07-01-2030 BEO
Fixed Income	92,883	97,506.84	FEDERAL HOME LN MTG CORP POOL #G18575 3%11-01-2030 BEO
Fixed Income	993,125	1,042,568.43	FEDERAL HOME LN MTG CORP POOL #G1-8592 3% 03-01-2031 BEO
Fixed Income	436,535	495,536.68	FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO
Fixed Income	642,028	729,542.81	FEDERAL HOME LN MTG CORP POOL #G30473 6.5% 11-01-2028 BEO
Fixed Income	576,967	607,603.92	FEDERAL HOME LN MTG CORP POOL #G30615 3%12-01-2032 BEO
Fixed Income	331,517	368,938.87	FEDERAL HOME LN MTG CORP POOL #G30892 5.5% 04-01-2030 BEO
Fixed Income	294,363	310,853.42	FEDERAL HOME LN MTG CORP POOL #G60024 3.5% 05-01-2043 BEO
Fixed Income	1,261,557	1,332,228.92	FEDERAL HOME LN MTG CORP POOL #G60024 3.5% 05-01-2043 BEO
Fixed Income	2,369,170	2,591,090.44	FEDERAL HOME LN MTG CORP POOL #G60134 4.5% 06-01-2036 BEO
Fixed Income	572,263	625,867.25	FEDERAL HOME LN MTG CORP POOL #G60134 4.5% 06-01-2036 BEO
Fixed Income	2,691,394	2,881,082.92	FEDERAL HOME LN MTG CORP POOL #G60138 3.5% 08-01-2045 BEO
Fixed Income	394,733	424,089.05	FEDERAL HOME LN MTG CORP POOL #G60174 4%10-01-2043 BEO
Fixed Income	1,882,513	2,058,804.96	FEDERAL HOME LN MTG CORP POOL #G60278 4%10-01-2045 BEO
Fixed Income	1,602,428	1,712,285.84	FEDERAL HOME LN MTG CORP POOL #G6-0440 3.5% 03-01-2046 BEO
Fixed Income	95,968	105,913.98	FEDERAL HOME LN MTG CORP POOL #G6-0564 5% 02-01-2042 BEO
Fixed Income	187,383	200,632.11	FEDERAL HOME LN MTG CORP POOL #J13583 3.5% 11-01-2025 BEO
Fixed Income	34,809	36,887.02	FEDERAL HOME LN MTG CORP POOL #J13606 3.5% 11-01-2025 BEO
Fixed Income	98,270	104,680.50	FEDERAL HOME LN MTG CORP POOL #J14450 4%02-01-2026 BEO
Fixed Income	210,784	223,483.67	FEDERAL HOME LN MTG CORP POOL #J15723 3.5% 06-01-2026 BEO
Fixed Income	854,253	918,518.90	FEDERAL HOME LN MTG CORP POOL #Q04971 4%12-01-2041 BEO
Fixed Income	417,971	441,314.64	FEDERAL HOME LN MTG CORP POOL #Q08903 3.5% 06-01-2042 BEO
Fixed Income	223,451	235,883.39	FEDERAL HOME LN MTG CORP POOL #Q09896 3.5% 08-01-2042 BEO
Fixed Income	293,399	309,732.06	FEDERAL HOME LN MTG CORP POOL #Q11348 3.5% 09-01-2042 BEO
Fixed Income	421,370	444,827.93	FEDERAL HOME LN MTG CORP POOL #Q11348 3.5% 09-01-2042 BEO
Fixed Income	418,561	448,781.58	FEDERAL HOME LN MTG CORP POOL #Q15965 3.5% 02-01-2043 BEO
Fixed Income	323,972	348,526.31	FEDERAL HOME LN MTG CORP POOL #Q16909 4%04-01-2043 BEO
Fixed Income	194,778	208,840.84	FEDERAL HOME LN MTG CORP POOL #Q20857 3.5% 08-01-2043 BEO
Fixed Income	299,145	327,138.83	FEDERAL HOME LN MTG CORP POOL #Q22805 4.5% 11-01-2043 BEO
Fixed Income	400,558	437,164.76	FEDERAL HOME LN MTG CORP POOL #Q22855 4.5% 11-01-2043 BEO
Fixed Income	1,544,308	1,673,844.26	FEDERAL HOME LN MTG CORP POOL #Q22877 4%11-01-2043 BEO
Fixed Income	118,606	129,562.55	FEDERAL HOME LN MTG CORP POOL #Q22915 4.5% 11-01-2043 BEO
Fixed Income	88,851	96,852.40	FEDERAL HOME LN MTG CORP POOL #Q25366 4.5% 03-01-2044 BEO
Fixed Income	291,331	312,181.68	FEDERAL HOME LN MTG CORP POOL #Q26904 4%06-01-2044 BEO
Fixed Income	355,708	381,244.56	FEDERAL HOME LN MTG CORP POOL #Q27903 4%08-01-2044 BEO
Fixed Income	405,587	431,029.71	FEDERAL HOME LN MTG CORP POOL #Q27927 3.5% 08-01-2044 BEO
Fixed Income	1,206,997	1,282,755.84	FEDERAL HOME LN MTG CORP POOL #Q29697 3.5% 11-01-2044 BEO
Fixed Income	2,417,737	2,580,039.81	FEDERAL HOME LN MTG CORP POOL #Q29864 3.5% 11-01-2044 BEO
Fixed Income	259,319	277,806.12	FEDERAL HOME LN MTG CORP POOL #Q29916 4%11-01-2044 BEO
Fixed Income	210,618	221,237.42	FEDERAL HOME LN MTG CORP POOL #U79019 3%07-01-2028 BEO
Fixed Income	2,107,290	2,297,038.98	FEDERAL HOME LN MTG CORP POOL #Z40090 4.5% 09-01-2044 BEO
Fixed Income	200,000	200,056.00	FEDERAL HOME LN MTG CORP STEP UP DUE 10-29-2020
Fixed Income	230,712	250,267.25	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0573 4% 12-01-2040 BEO
Fixed Income	459,727	510,826.43	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3226 5% 02-01-2041 BEO
Fixed Income	145,588	154,390.48	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO
Fixed Income	1,664,779	1,790,736.59	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3645 4% 02-01-2041 BEO
Fixed Income	109,136	117,357.60	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	472,924	508,549.59	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	603,106	639,703.90	FEDERAL NATL MTG ASSN GTD MTG POOL #AH7211 3.5% DUE 03-01-2026 BEO
Fixed Income	904,953	992,163.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9055 4.5% 04-01-2041 BEO
Fixed Income	264,252	289,717.43	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9719 4.5% 04-01-2041 BEO
Fixed Income	51,621	54,736.84	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9914 3.5% 04-01-2026 BEO
Fixed Income	200,381	219,713.35	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1007 4.5% 05-01-2041 BEO
Fixed Income	59,229	66,780.47	FEDERAL NATL MTG ASSN GTD MTG POOL #AI4261 5% 06-01-2041 BEO
Fixed Income	412,404	452,192.55	FEDERAL NATL MTG ASSN GTD MTG POOL #AI4724 4.5% 09-01-2041 BEO
Fixed Income	244,400	267,669.07	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8193 4.5% 08-01-2041 BEO
Fixed Income	225,346	246,802.73	FEDERAL NATL MTG ASSN GTD MTG POOL #AI8194 4.5% 08-01-2041 BEO
Fixed Income	388,667	417,891.23	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO
Fixed Income	59,358	66,907.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO
Fixed Income	170,610	186,570.31	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1414 4.5% 09-01-2041 BEO
Fixed Income	1,760,932	1,867,785.42	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1441 3.5% 09-01-2026 BEO
Fixed Income	172,569	191,288.10	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO
Fixed Income	640,972	710,498.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3120 4.5% 10-01-2041 BEO
Fixed Income	131,007	140,844.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	524,028	563,377.54	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	278,693	295,191.80	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6346 3.5% 12-01-2041 BEO
Fixed Income	2,135,005	2,261,057.79	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7680 3.5% 12-01-2041 BEO
Fixed Income	883,130	949,392.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7689 4% 12-01-2041 BEO
Fixed Income	241,715	256,164.91	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9278 3.5% 12-01-2041 BEO
Fixed Income	115,672	121,405.44	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9837 3% 12-01-2026 BEO
Fixed Income	262,409	282,068.42	FEDERAL NATL MTG ASSN GTD MTG POOL #AK2415 4% 02-01-2042 BEO
Fixed Income	341,587	358,785.94	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3264 3% 02-01-2027 BEO
Fixed Income	252,006	266,869.13	FEDERAL NATL MTG ASSN GTD MTG POOL #AK5699 3.5% 03-01-2042 BEO
Fixed Income	279,807	296,312.39	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6568 3.5% 04-01-2042 BEO
Fixed Income	2,579,981	2,682,042.89	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6724 3% 03-01-2042 BEO
Fixed Income	654,856	704,087.91	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO
Fixed Income	468,795	496,415.90	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6846 3.5% 04-01-2042 BEO
Fixed Income	1,562,140	1,653,711.19	FEDERAL NATL MTG ASSN GTD MTG POOL #AK7497 3.5% 04-01-2042 BEO
Fixed Income	67,784	71,781.68	FEDERAL NATL MTG ASSN GTD MTG POOL #AK9393 3.5% 04-01-2042 BEO
Fixed Income	400,725	420,933.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AK9743 3% 04-01-2027 BEO
Fixed Income	179,850	197,115.27	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	1,498,748	1,642,627.26	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0054 4.5% 02-01-2041 BEO
Fixed Income	128,816	141,210.35	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0065 4.5% 04-01-2041 BEO
Fixed Income	1,758,348	1,923,474.60	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	196,977	215,938.52	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	105,218	115,347.07	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	1,559,446	1,709,564.14	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	337,929	368,730.74	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0245 4% 04-01-2041 BEO
Fixed Income	1,574,208	1,761,133.85	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0600 4.302% DUE 07-01-2021 BEO
Fixed Income	2,724,990	3,037,492.00	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0657 5% 08-01-2041 BEO
Fixed Income	268,224	292,610.53	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0791 4% 02-01-2041 BEO
Fixed Income	575,513	658,351.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO
Fixed Income	243,840	262,269.39	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0935 4% 05-01-2041 BEO
Fixed Income	123,658	135,375.69	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1319 4.5% 10-01-2041 BEO
Fixed Income	412,287	443,328.73	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1697 4% 10-01-2041 BEO
Fixed Income	279,406	304,896.61	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	2,347,014	2,561,131.60	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1950 4% 06-01-2042 BEO
Fixed Income	21,785	23,009.55	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO
Fixed Income	2,193,825	2,360,423.93	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1983 3.155% DUE 05-01-2022 BEO
Fixed Income	370,541	406,212.77	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2140 4.5% 09-01-2041 BEO
Fixed Income	1,626,894	1,723,205.81	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2301 3.5% 08-01-2042 BEO
Fixed Income	197,119	220,057.54	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2627 5% 07-01-2037 BEO
Fixed Income	266,507	281,764.54	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2897 3.5% 01-01-2043 BEO
Fixed Income	742,336	818,209.68	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3484 4.5% 10-01-2042 BEO
Fixed Income	357,078	377,509.99	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3714 3.5% 01-01-2043 BEO
Fixed Income	508,304	556,938.60	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4029 4.5% 04-01-2042 BEO
Fixed Income	303,256	331,143.84	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4608 4.5% 12-01-2043 BEO
Fixed Income	122,128	133,774.87	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO
Fixed Income	2,283,790	2,501,590.07	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO
Fixed Income	511,858	538,426.08	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5166 3% 11-01-2033 BEO
Fixed Income	195,470	212,820.24	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5376 4% 05-01-2044 BEO
Fixed Income	1,251,009	1,362,049.62	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5376 4% 05-01-2044 BEO
Fixed Income	867,072	900,616.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5711 3% 09-01-2029 BEO
Fixed Income	107,611	121,059.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6157 5% 12-01-2041 BEO
Fixed Income	623,366	681,401.22	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6223 4.5% 08-01-2044 BEO
Fixed Income	5,017,716	5,570,266.91	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6316 5% 02-01-2032 BEO
Fixed Income	3,408,003	3,781,315.70	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6344 5% 02-01-2031 BEO
Fixed Income	322,689	346,086.80	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6432 4% 01-01-2045 BEO
Fixed Income	1,604,889	1,702,526.77	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6829 2.965% DUE 05-01-2027 BEO
Fixed Income	337,502	376,391.82	FEDERAL NATL MTG ASSN GTD MTG POOL #AL6850 5% 07-01-2044 BEO
Fixed Income	127,132	141,525.01	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO
Fixed Income	399,820	415,073.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7801 2.5% 11-01-2030 BEO
Fixed Income	9,500,000	9,485,560.00	FFCB DTD 01-08-2018
Fixed Income	250,000	285,037.50	FFCB DTD 11/15/2007 5.15 11-15-2019
Fixed Income	14,805,000	14,786,197.65	FFCB DTD 11-27-2017
Fixed Income	2,545,000	2,543,065.80	FFCB TRANCHE 00056 05-25-2018
Fixed Income	480,000	479,635.20	FFCB TRANCHE 00056 05-25-2018
Fixed Income	3,675,000	3,668,745.15	FFCB TRANCHE 04-09-2018
Fixed Income	200,000	200,452.00	FFCB TRANCHE 1.15 02-22-2019/02-22-2017
Fixed Income	14,961	14,935.51	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	380,000	402,626.34	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	350,000	394,523.50	FHLB BD 5.375 05-15-2019
Fixed Income	1,990,000	2,871,102.35	FHLB BD 5.5 07-15-2036
Fixed Income	3,210,000	3,211,669.20	FHLB CONS BD DTD 02/09/2016 FLTG RATE 08-09-2017
Fixed Income	735,000	735,382.20	FHLB CONS BD DTD 02/09/2016 FLTG RATE 08-09-2017
Fixed Income	640,000	639,705.60	FHLB CONS BD DTD 05/05/2016 FLTG RATE 09-05-2017
Fixed Income	250,000	250,272.50	FHLB CONS BD DTD 06/07/2016 1.875 06-07-2021/09-07-2016
Fixed Income	3,120,000	3,118,034.40	FHLB CONS BD DTD 06/07/2016 FLTG RATE 12-07-2017
Fixed Income	275,000	274,826.75	FHLB CONS BD DTD 06/07/2016 FLTG RATE 12-07-2017
Fixed Income	500,000	505,896.00	FHLB TRANCHE 00068 1.375 02-18-2021
Fixed Income	1,105,000	1,104,856.35	FHLB TRANCHE 00462 10-25-2017
Fixed Income	700,000	708,312.50	FHLMC 1.25 10-02-2019
Fixed Income	500,000	505,937.50	FHLMC 1.25 10-02-2019
Fixed Income	250,000	251,328.75	FHLMC FHLMC 1.0% DUE 12-15-2017 REG 1 12-15-2017
Fixed Income	4,189,231	4,476,109.33	FHLMC GOLD #G07924 3.5% 01-01-2045
Fixed Income	255,000	268,933.20	FHLMC GOLD 3.5% MBS 01/01/2045 USD'Q3-0911' Q30911 3.5 01-01-2045
Fixed Income	520,932	549,974.38	FHLMC GOLD 3.5% MTG BDS 01/09/42 USD1000Q11220 3.5 09-01-2042
Fixed Income	186,464	214,987.15	FHLMC GOLD A33262 5.5 02-01-2035
Fixed Income	4,516	5,111.63	FHLMC GOLD A82320 5.5 10-01-2038
Fixed Income	526,374	565,936.50	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040
Fixed Income	60	59.52	FHLMC GOLD E84467 6 07-01-2016
Fixed Income	22	22.44	FHLMC GOLD E84717 6 07-01-2016
Fixed Income	204	204.14	FHLMC GOLD E85131 6 09-01-2016
Fixed Income	46,494	49,758.89	FHLMC GOLD FGQ36494 4 09-01-2045
Fixed Income	138,917	154,316.10	FHLMC GOLD G02560 5 12-01-2035
Fixed Income	738,507	851,565.56	FHLMC GOLD G02955 5.5 03-01-2037
Fixed Income	81,583	91,791.20	FHLMC GOLD G03204 5.5 11-01-2035
Fixed Income	521,201	575,215.39	FHLMC GOLD G07068 5 07-01-2041
Fixed Income	43,906	45,707.96	FHLMC GOLD G11707 6 03-01-2020
Fixed Income	22,267	24,248.78	FHLMC GOLD G13647 6 01-01-2024
Fixed Income	1,723,601	1,842,701.83	FHLMC GOLD G15743 5 06-01-2026
Fixed Income	837,431	895,297.29	FHLMC GOLD G15743 5 06-01-2026
Fixed Income	40,536	43,353.35	FHLMC GOLD G30203 7 07-01-2021
Fixed Income	11,652	13,337.94	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	79,118	83,057.40	FHLMC GOLD J1-7680 3 02-01-2022
Fixed Income	5,074	5,206.73	FHLMC GOLD POOL # G1-3091 5 06-01-2018
Fixed Income	213,599	229,665.78	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	391,598	421,053.92	FHLMC GOLD POOL #Q04127 4 10-01-2041
Fixed Income	725,518	796,879.41	FHLMC GOLD Q00876 4.5 05-01-2041

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	280,753	308,401.60	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	790,679	868,545.16	FHLMC GOLD Q02173 4.5 07-01-2041
Fixed Income	472,674	512,459.34	FHLMC GOLD Q05807 4 01-01-2042
Fixed Income	146,414	154,638.43	FHLMC GOLD Q09004 3.5% DUE 06-01-2042
Fixed Income	270,515	285,783.24	FHLMC GOLD Q12117 3.5 10-01-2042
Fixed Income	332,236	355,492.54	FHLMC GOLD Q17389 3.5 04-01-2043
Fixed Income	333,821	352,208.34	FHLMC GOLD Q19475 3.5 06-01-2043
Fixed Income	403,263	425,393.67	FHLMC GOLD Q20860 3.5 08-01-2043
Fixed Income	1,339,693	1,412,893.92	FHLMC GOLD Q30868 3.5 01-01-2045
Fixed Income	139,507	147,330.50	FHLMC GOLD Q35225 3.5 08-01-2045
Fixed Income	222,277	235,482.47	FHLMC GOLD Q35614 3.5 08-01-2045
Fixed Income	468,455	501,701.43	FHLMC GOLD Q37023 4 11-01-2045
Fixed Income	469,557	503,299.74	FHLMC GOLD Q38470 4 01-01-2046
Fixed Income	433,456	464,205.26	FHLMC GOLD Q38473 4 01-01-2046
Fixed Income	5,000,000	5,264,845.00	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	2,250,000	2,371,992.75	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	2,000,000	2,140,626.00	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	2,965,000	3,173,478.05	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	225,000	245,355.53	FHLMC GOLD SINGLE FAMILY 4.5% 30 YEARS SETTLES JULY
Fixed Income	420,359	453,260.09	FHLMC GOLD V80509 4 10-01-2043
Fixed Income	283,339	303,409.51	FHLMC GOLD V81873 4 08-01-2045
Fixed Income	396,453	426,060.52	FHLMC GOLD Z40047 4 10-01-2041
Fixed Income	200,000	302,583.00	FHLMC MTN 6.25 07-15-2032
Fixed Income	45,000	68,081.17	FHLMC MTN 6.25 07-15-2032
Fixed Income	537,821	597,255.61	FHLMC MULTICLASS 5 11-01-2031
Fixed Income	43,281	47,051.37	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	104,323	107,187.62	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	589	617.62	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	10,962	12,484.85	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	198,628	218,346.80	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	436,982	480,362.31	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	51,074	51,565.20	FHLMC MULTICLASS SER 2419 CL ZD 5.5 03-15-2017
Fixed Income	26,926	31,356.71	FHLMC MULTICLASS SER 2455 CL GK 6.5 05-15-2032
Fixed Income	528,908	530,563.90	FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037
Fixed Income	31,599	32,330.41	FHLMC MULTICLASS SER 3619 CL EB 3.5 05-15-2024
Fixed Income	44,274	47,356.87	FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG
Fixed Income	1,362	1,361.44	FHLMC MULTICLASS SER 3829 CL CA 4 08-15-2024/07-15-2016
Fixed Income	65,454	67,451.40	FHLMC MULTICLASS SER 3855 CL HJ 3 02-15-2026
Fixed Income	14,060	14,206.91	FHLMC MULTICLASS SER 3986 CL P 4 03-15-2039
Fixed Income	471,735	477,236.27	FHLMC MULTICLASS SER K021 CL A1 1.603 DUE 01-25-2022 BEO
Fixed Income	2,162,727	2,163,062.47	FHLMC MULTICLASS TRANCHE 00472 09-25-2025
Fixed Income	192,624	193,887.99	FHLMC MULTICLASS TRANCHE 00494 06-25-2044
Fixed Income	4,310,832	4,317,586.65	FHLMC MULTICLASS TRANCHE 00868 09-25-2022
Fixed Income	43,434	43,699.79	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTS SER KJ02 CL A1 1.639% 10-25-2019
Fixed Income	22,494	23,833.51	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	27,193	28,746.85	FHLMC POOL #1Q0222 ADJ RT 02-01-2037
Fixed Income	20,117	21,106.72	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	544,889	575,601.73	FHLMC POOL #G08676 3.5 11-01-2045
Fixed Income	402,744	425,444.76	FHLMC POOL #G08676 3.5 11-01-2045
Fixed Income	4,369,634	4,534,216.30	FHLMC POOL #G08701 3 04-01-2046
Fixed Income	2,157,066	2,380,602.72	FHLMC POOL #G30891 5 09-01-2031
Fixed Income	380,000	403,645.12	FHLMC PREASSIGN 00025 5.125 11-17-2017
Fixed Income	250,000	270,197.50	FHLMC PREASSIGN 00038 4.875 06-13-2018
Fixed Income	250,000	269,919.00	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	250,000	264,788.25	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	1,500,000	1,588,729.50	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	500,000	529,576.50	FHLMC PREASSIGN 00074 2.375 01-13-2022
Fixed Income	23,133	23,541.41	FHLMC SER 3857 CL YA 4 12-15-2037
Fixed Income	200,000	200,072.00	FHLMC STEP UP 02-26-2021/08-26-2016 TRANCHE # TR 00235
Fixed Income	40,000	40,009.60	FHLMC STEP UP 05-25-2021/08-25-2016 TRANCHE # TR 00223
Fixed Income	100,000	100,074.00	FHLMC STEP UP 06-30-2021/12-30-2016 TRANCHE # TR 00376
Fixed Income	100,000	99,846.00	FHLMC STEP UP 06-30-2023/12-30-2016 TRANCHE # TR 00460
Fixed Income	100,000	99,975.00	FHLMC STEP UP 07-26-2024/01-26-2017 TRANCHE # TR 00640
Fixed Income	100,000	100,000.00	FHLMC STEP UP 08-24-2018/08-24-2016 TRANCHE # TR 00284
Fixed Income	100,000	100,052.00	FHLMC TRANCHE # TR 00138 1.875 05-24-2021/08-24-2016
Fixed Income	2,335,000	2,333,388.85	FHLMC TRANCHE # TR 00232 11-13-2017
Fixed Income	200,000	200,038.60	FHLMC TRANCHE # TR 00235 1 05-25-2018/08-25-2016
Fixed Income	200,000	200,056.00	FHLMC TRANCHE # TR 00668 1.3 02-26-2019/08-26-2016
Fixed Income	200,000	200,024.00	FHLMC TRANCHE # TR 00670 1.05 02-26-2018/08-26-2016
Fixed Income	100,000	100,033.00	FHLMC TRANCHE # TR 00751 1.3 04-29-2019/10-29-2016
Fixed Income	765,000	797,252.40	FIFTH 3RD BANCORP 2.875% DUE 07-27-2020
Fixed Income	555,000	578,398.80	FIFTH 3RD BANCORP 2.875% DUE 07-27-2020
Fixed Income	505,000	424,200.00	FIRST CHICAGO NBD CAP I PFD SECS FLTG RATE DUE 02-01-2027/02-01-2007 REG
Fixed Income	100,000	100,726.60	FIRSTENERGY OH 1.726% DUE 01-15-2022
Fixed Income	0	-	FL PWR & LT CO 3.25% DUE 06-01-2024
Fixed Income	130,000	139,722.31	FL PWR & LT CO 3.25% DUE 06-01-2024
Fixed Income	1,100,000	1,111,000.00	FLEXTRONICS INTL 4.75% DUE 06-15-2025
Fixed Income	5,000	5,718.50	FLORIDA ST DEPT ENVIRONMENTAL PROT N REV 7.045% 07-01-2029 BEO TAXABLE
Fixed Income	50,000	57,458.00	FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE
Fixed Income	200,000	190,723.20	FMC TECHNOLOGIES 3.45 DUE 10-01-2022
Fixed Income	500,000	501,381.00	FNMA .875 08-28-2017
Fixed Income	3,200,000	3,211,142.40	FNMA .875 10-26-2017
Fixed Income	100,000	100,353.30	FNMA .875 12-20-2017
Fixed Income	975,000	978,444.67	FNMA .875 12-20-2017
Fixed Income	2,065,000	2,122,136.48	FNMA 1.875 DUE 02-19-2019



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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	250,000	250,012.50	FNMA 2.2 10-25-2022
Fixed Income	1,280,000	1,377,146.88	FNMA 2.625% 09-06-2024
Fixed Income	460,053	500,290.08	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	92,672	97,765.77	FNMA 2011-M1 A2 3.607 06-25-2021
Fixed Income	420,000	472,106.46	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSETTLES JULY
Fixed Income	200,000	313,777.00	FNMA 7.125 01-15-2030
Fixed Income	200,000	318,139.60	FNMA 7.25 05-15-2030
Fixed Income	975,000	1,038,887.85	FNMA AN1282 3.01% DUE 01/04/2028
Fixed Income	100,000	100,395.80	FNMA BD .875 05-21-2018
Fixed Income	2,120,000	2,128,390.96	FNMA BD .875 05-21-2018
Fixed Income	305,000	292,985.13	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	260,000	398,356.14	FNMA DTD 11/03/2000 6.625 11-15-2030
Fixed Income	1,055,000	1,083,540.92	FNMA FANNIE MAE 2.125 04-24-2026
Fixed Income	385,000	395,415.40	FNMA FANNIE MAE 2.125 04-24-2026
Fixed Income	205,000	210,545.86	FNMA FANNIE MAE 2.125 04-24-2026
Fixed Income	190,806	213,157.36	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	175,547	176,356.79	FNMA FR CMO 25/07/37 USD 07-25-2037
Fixed Income	70,443	79,637.66	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	96,028	110,089.71	FNMA POOL #190370 6% 06-01-2036 BEO
Fixed Income	327,249	364,093.69	FNMA POOL #190377 5% 11-01-2036 BEO
Fixed Income	23,571	27,124.80	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	28,707	32,780.70	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	297,954	330,590.97	FNMA POOL #254831 5% 08-01-2023 BEO
Fixed Income	1,857	1,901.89	FNMA POOL #256791 4.5% 06-01-2017 BEO
Fixed Income	11,185	12,615.49	FNMA POOL #257041 5.5% 01-01-2038 BEO
Fixed Income	844,208	947,809.35	FNMA POOL #257047 5.5% DUE 10-01-2027 REG
Fixed Income	2,326,885	2,632,382.23	FNMA POOL #257075 5.5% DUE 02-01-2028 REG
Fixed Income	1,318,529	1,479,705.98	FNMA POOL #257125 5.5% DUE 03-01-2028 REG
Fixed Income	72,176	80,082.14	FNMA POOL #257130 5% 03-01-2038 BEO
Fixed Income	1,704,147	1,913,331.26	FNMA POOL #257239 5.5% 06-01-2028 BEO
Fixed Income	38,434	43,132.10	FNMA POOL #257325 5.5% 08-01-2028 BEO
Fixed Income	11,722	13,008.70	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	106,021	108,880.14	FNMA POOL #310097 5% 10-01-2020 BEO
Fixed Income	158,827	176,224.27	FNMA POOL #310156 5% 06-01-2025 BEO
Fixed Income	895,528	969,363.99	FNMA POOL #466303 3.54% 11-01-2020 BEO
Fixed Income	900,000	1,005,444.00	FNMA POOL #467755 4.25% DUE 04-01-2021 BEO
Fixed Income	3,390,615	3,735,420.55	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO
Fixed Income	24,151	28,615.05	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	40,903	46,750.53	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	5,126	5,152.35	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	44,258	44,585.92	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	45,706	46,027.27	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	87,066	107,584.93	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	75,171	83,928.80	FNMA POOL #724959 5% 07-01-2033 BEO
Fixed Income	134,557	150,215.42	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	233,358	260,520.12	FNMA POOL #725231 5% 02-01-2034 BEO
Fixed Income	25,874	27,081.55	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	20,890	23,712.24	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	323,374	373,761.77	FNMA POOL #725690 6% 08-01-2034 BEO
Fixed Income	1,174	1,359.33	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	23,873	25,234.62	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	61,982	63,698.62	FNMA POOL #735057 4.5% 01-01-2019 BEO
Fixed Income	305,166	340,075.98	FNMA POOL #735288 5.0% DUE 03-01-2035
Fixed Income	115,159	118,350.05	FNMA POOL #735426 5% 03-01-2020 BEO
Fixed Income	105,239	117,405.84	FNMA POOL #735591 5% DUE 06-01-2035 REG
Fixed Income	0	-	FNMA POOL #735661 5.5% 12-01-2017 BEO
Fixed Income	476,893	532,241.21	FNMA POOL #735667 5% DUE 07-01-2035 BEO
Fixed Income	1,087,230	1,212,616.48	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	78,194	87,212.08	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	206,576	229,856.38	FNMA POOL #735893 5% 10-01-2035 BEO
Fixed Income	39,573	44,818.75	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	180,746	204,703.71	FNMA POOL #735897 5.5% 10-01-2035 BEO
Fixed Income	50,725	56,472.85	FNMA POOL #735925 5% DUE 10-01-2035 BEO
Fixed Income	262,136	291,842.22	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	146,691	166,243.34	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	125,611	139,846.28	FNMA POOL #745140 5% 11-01-2035 BEO
Fixed Income	268,400	298,752.44	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	123,569	137,542.83	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	3,393,697	3,835,000.28	FNMA POOL #745418 5.5% DUE 04-01-2036 REG
Fixed Income	183,598	207,538.44	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	42,968	47,752.90	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	5,032	5,213.29	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	104,083	110,289.31	FNMA POOL #764388 2.03% DUE 03-01-2034 BEO
Fixed Income	6,905	7,040.37	FNMA POOL #806506 ADJ RT DUE 10-01-2044 BEO
Fixed Income	52,437	58,347.64	FNMA POOL #819354 5% 02-01-2035 BEO
Fixed Income	30,502	32,033.92	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	120,289	124,393.16	FNMA POOL #835465 4.5% 09-01-2020 BEO
Fixed Income	31,307	34,301.67	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	125,946	137,812.48	FNMA POOL #835760 4.5% 09-01-2035 BEO
Fixed Income	17,707	18,621.20	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	3,474	3,648.82	FNMA POOL #841031 ADJ RT DUE 11-01-2035 BEO
Fixed Income	67,754	76,921.33	FNMA POOL #842147 5.5% 09-01-2035 BEO
Fixed Income	6,305	7,083.68	FNMA POOL #849494 5.5% 12-01-2035 BEO
Fixed Income	246,404	274,176.01	FNMA POOL #878103 5% 04-01-2036 BEO
Fixed Income	153,640	172,889.24	FNMA POOL #888219 5.5% 03-01-2037 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	694,353	780,959.16	FNMA POOL #888284 5.5% 04-01-2037 BEO
Fixed Income	505,047	562,127.36	FNMA POOL #888344 5% 10-01-2035 BEO
Fixed Income	16,754	19,094.67	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	136,889	156,868.47	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	203,373	229,657.18	FNMA POOL #888437 5.5% 11-01-2036 BEO
Fixed Income	243,779	279,124.44	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	20,099	22,769.70	FNMA POOL #888824 5.5 08-01-2037 BEO
Fixed Income	218,338	241,870.69	FNMA POOL #888926 6% 11-01-2022 BEO
Fixed Income	22,492	25,965.52	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	47,303	52,806.50	FNMA POOL #889117 5% 10-01-2035 BEO
Fixed Income	412,674	468,401.49	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	46,960	52,423.09	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	21,012	23,019.08	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	254,587	278,908.72	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	64,462	73,856.42	FNMA POOL #889506 6% 03-01-2037 BEO
Fixed Income	538,458	606,379.22	FNMA POOL #889588 5.5% 06-01-2038 BEO
Fixed Income	152,331	173,359.17	FNMA POOL #889610 5.5% DUE 06-01-2038 REG
Fixed Income	151,776	172,073.98	FNMA POOL #889633 5.5% 08-01-2037 BEO
Fixed Income	208,574	229,606.02	FNMA POOL #889634 6% 02-01-2023 BEO
Fixed Income	40,767	46,689.74	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	53,455	61,133.60	FNMA POOL #889983 6% DUE 10-01-2038 BEO
Fixed Income	260,068	284,436.63	FNMA POOL #890310 4.5% 12-01-2040 BEO
Fixed Income	97,685	109,959.32	FNMA POOL #890471 5.5% 07-01-2040 BEO
Fixed Income	548,708	588,077.60	FNMA POOL #890500 4% 11-01-2042 BEO
Fixed Income	1,477,177	1,575,040.39	FNMA POOL #890637 5% 03-01-2027 BEO
Fixed Income	190,937	200,281.31	FNMA POOL #890710 3% 02-01-2031 BEO
Fixed Income	167,956	186,353.82	FNMA POOL #893905 5% 10-01-2036 BEO
Fixed Income	22,724	25,805.82	FNMA POOL #905648 5.5% DUE 12-01-2036 REG
Fixed Income	31,801	36,314.63	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	156,849	174,029.77	FNMA POOL #915154 5% DUE 04-01-2037 REG
Fixed Income	32,240	36,886.37	FNMA POOL #929964 6% 09-01-2038 BEO
Fixed Income	90,853	96,871.63	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	280,317	307,129.86	FNMA POOL #932586 4.5% 03-01-2040 BEO
Fixed Income	348,611	392,550.38	FNMA POOL #933552 5.5% 03-01-2038 BEO
Fixed Income	19,800	21,969.16	FNMA POOL #934231 5% 01-01-2039 BEO
Fixed Income	181,350	207,404.05	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	338,799	380,525.52	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	192,190	215,683.56	FNMA POOL #938016 5.5% DUE 07-01-2037 REG
Fixed Income	174,868	199,990.71	FNMA POOL #940766 6% 06-01-2037 BEO
Fixed Income	15,737	17,661.17	FNMA POOL #940884 5.5% DUE 06-01-2037 REG
Fixed Income	48,176	53,452.84	FNMA POOL #953597 5% 01-01-2038 BEO
Fixed Income	139,012	156,195.28	FNMA POOL #955170 5.5% DUE 11-01-2037 REG
Fixed Income	1,240,966	1,353,372.34	FNMA POOL #959386 5.5% 12-01-2022 BEO
Fixed Income	5,486	6,264.94	FNMA POOL #960150 6% 11-01-2037 BEO
Fixed Income	240,672	270,946.68	FNMA POOL #960584 5.5% DUE 01-01-2038 REG
Fixed Income	514,049	570,357.58	FNMA POOL #961907 5% DUE 03-01-2038 REG
Fixed Income	200,285	222,224.03	FNMA POOL #961921 5% 03-01-2038 BEO
Fixed Income	21,199	24,060.19	FNMA POOL #962122 5.5% 03-01-2038 BEO
Fixed Income	34,918	39,297.94	FNMA POOL #962129 5.5% 03-01-2038 BEO
Fixed Income	276,757	310,587.83	FNMA POOL #968926 5.5% 01-01-2038 BEO
Fixed Income	29,789	33,051.83	FNMA POOL #969963 5% 04-01-2038 BEO
Fixed Income	2,531	2,808.65	FNMA POOL #970018 5% 06-01-2038 BEO
Fixed Income	6,658	7,387.13	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	7,821	8,810.03	FNMA POOL #975782 5.5% 04-01-2038 BEO
Fixed Income	934,822	1,016,899.14	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	139,228	151,452.08	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	167,387	182,492.53	FNMA POOL #976945 5.5% 02-01-2023 BEO
Fixed Income	9,916	11,128.24	FNMA POOL #982274 5.5% 11-01-2038 BEO
Fixed Income	111,278	126,042.53	FNMA POOL #985616 5.5% 04-01-2034 BEO
Fixed Income	2,989	3,095.60	FNMA POOL #986821 2.59% 07-01-2038 BEO
Fixed Income	591,019	669,589.41	FNMA POOL #995088 5.5% 04-01-2037 BEO
Fixed Income	15,593	17,403.09	FNMA POOL #995203 5% DUE 07-01-2035 BEO
Fixed Income	1,388,004	1,501,377.13	FNMA POOL #995217 5.5% DUE 12-01-2023 BEO
Fixed Income	500,677	555,520.20	FNMA POOL #995245 5% 01-01-2039 BEO
Fixed Income	23,498	26,715.29	FNMA POOL #995362 5.5% 07-01-2038 BEO
Fixed Income	1,111,245	1,213,379.63	FNMA POOL #995517 5.5% 01-01-2024 BEO
Fixed Income	64,217	73,534.65	FNMA POOL #995876 6% 11-01-2038 BEO
Fixed Income	297,023	334,919.89	FNMA POOL #AA3270 5.5% 02-01-2039 BEO
Fixed Income	183,881	200,746.35	FNMA POOL #AA4463 4.5% 04-01-2039 BEO
Fixed Income	21,732	25,377.26	FNMA POOL #AA6898 6% 07-01-2039 BEO
Fixed Income	72,333	77,267.86	FNMA POOL #AA6946 4 DUE 04-01-2024 BEO
Fixed Income	208,850	229,893.65	FNMA POOL #AA7176 4.5% 05-01-2039 BEO
Fixed Income	24,049	28,137.88	FNMA POOL #AA8729 6% 06-01-2039 BEO
Fixed Income	777,766	850,012.18	FNMA POOL #AA9845 4.5% 08-01-2039 BEO
Fixed Income	7,566	8,539.23	FNMA POOL #AB0532 5.5% 12-01-2038 BEO
Fixed Income	196,795	219,044.33	FNMA POOL #AB1058 5% 05-01-2040 BEO
Fixed Income	80,455	90,269.16	FNMA POOL #AB1146 5% 06-01-2040 BEO
Fixed Income	458,792	502,345.07	FNMA POOL #AB1335 4.5% 08-01-2040 BEO
Fixed Income	1,858,475	2,036,654.44	FNMA POOL #AB1387 4.5% 08-01-2040 BEO
Fixed Income	458,807	502,793.32	FNMA POOL #AB1854 4.5% 11-01-2040 BEO
Fixed Income	48,342	53,060.95	FNMA POOL #AB2795 4.5% 04-01-2031 BEO
Fixed Income	1,823,949	1,998,664.55	FNMA POOL #AB3467 4.5% 02-01-2035 BEO
Fixed Income	414,938	454,685.10	FNMA POOL #AB3467 4.5% 02-01-2035 BEO
Fixed Income	645,341	704,168.45	FNMA POOL #AB4051 4% 12-01-2041 BEO
Fixed Income	2,654,300	2,811,435.02	FNMA POOL #AB4506 3.5% 02-01-2042 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	508,721	539,451.00	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	2,034,885	2,157,804.02	FNMA POOL #AB4686 3.5% 03-01-2042 BEO
Fixed Income	913,820	950,175.59	FNMA POOL #AB4742 3% 03-01-2042 BEO
Fixed Income	20,283	21,465.24	FNMA POOL #AB5511 3.5% DUE 07-01-2042 BEO
Fixed Income	221,881	235,027.22	FNMA POOL #AB5666 3.5% 07-01-2042 BEO
Fixed Income	21,699	22,980.45	FNMA POOL #AB6317 3.5% 09-01-2042 BEO
Fixed Income	233,356	242,713.11	FNMA POOL #AB7733 3% 01-01-2043 BEO
Fixed Income	2,130,200	2,156,746.98	FNMA POOL #AB7788 2.5% 02-01-2043 BEO
Fixed Income	271,870	287,502.62	FNMA POOL #AB7965 3.5% 02-01-2043 BEO
Fixed Income	827,125	860,665.17	FNMA POOL #AB8615 3% 03-01-2043 BEO
Fixed Income	341,928	355,619.04	FNMA POOL #AB8931 3% 04-01-2043 BEO
Fixed Income	474,484	506,857.85	FNMA POOL #AB9046 3.5% 04-01-2043 BEO
Fixed Income	431,391	455,966.71	FNMA POOL #AB9260 3.5% 05-01-2043 BEO
Fixed Income	278,924	297,835.43	FNMA POOL #AB9374 3.5% 05-01-2043 BEO
Fixed Income	4,549,821	4,730,926.98	FNMA POOL #AB9461 3% 05-01-2043 BEO
Fixed Income	31,165	33,202.76	FNMA POOL #AC0543 4.5% 09-01-2024 BEO
Fixed Income	193,172	211,418.62	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	180,565	202,748.69	FNMA POOL #AC7746 5.5% 09-01-2035 BEO
Fixed Income	67,121	72,024.75	FNMA POOL #AC8278 4 DUE 08-01-2039 BEO
Fixed Income	95,150	104,008.23	FNMA POOL #AC8512 4.5% 12-01-2039 BEO
Fixed Income	13,505	13,714.78	FNMA POOL #AD0141 POOL #AD0141 6.5% DUE 04-01-2018 BEO
Fixed Income	143,491	162,665.71	FNMA POOL #AD0198 5.5% 09-01-2038 BEO
Fixed Income	180,359	187,634.20	FNMA POOL #AD0466 4.5% 12-01-2022 BEO
Fixed Income	312,933	347,211.14	FNMA POOL #AD0834 5% 07-01-2029 BEO
Fixed Income	74,388	80,457.28	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	73,775	80,816.16	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	359,654	393,978.85	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	873,171	943,286.09	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	218,740	233,113.60	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	1,084,451	1,188,023.19	FNMA POOL #AD3841 4.5% 04-01-2040 BEO
Fixed Income	951,879	1,042,850.44	FNMA POOL #AD6432 4.5% 06-01-2040 BEO
Fixed Income	882,204	982,442.11	FNMA POOL #AD7136 5% 07-01-2040 BEO
Fixed Income	618,703	659,584.24	FNMA POOL #AD7151 4% 07-01-2025 BEO
Fixed Income	223,895	249,593.19	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	129,025	141,270.30	FNMA POOL #AD8529 4.5% 08-01-2040 BEO
Fixed Income	1,506,092	1,676,786.16	FNMA POOL #AD8536 5% 08-01-2040 BEO
Fixed Income	1,812,137	1,984,541.43	FNMA POOL #AE0313 4.5% 09-01-2040 BEO
Fixed Income	90,656	96,631.56	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	1,646,170	1,790,240.73	FNMA POOL #AE0381 5.5% 12-01-2024 BEO
Fixed Income	168,246	184,443.02	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	309,599	344,784.92	FNMA POOL #AE0481 5% 09-01-2040 BEO
Fixed Income	187,998	194,773.45	FNMA POOL #AE0637 4% 08-01-2022 BEO
Fixed Income	302,851	321,194.04	FNMA POOL #AE0676 3.5% 01-01-2026 BEO
Fixed Income	289,862	317,092.14	FNMA POOL #AE0691 4.5% 10-01-2040 BEO
Fixed Income	346,134	372,316.05	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	970,581	1,043,996.89	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	281,124	302,388.68	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	272,339	292,939.02	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	421,686	453,583.00	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	464,919	509,053.83	FNMA POOL #AE0954 4.5% 02-01-2041 BEO
Fixed Income	99,816	106,403.36	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	52,693	56,706.78	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	2,829,120	3,043,946.11	FNMA POOL #AE5463 4% 10-01-2040 BEO
Fixed Income	58,246	63,696.22	FNMA POOL #AE5471 4.5% 10-01-2040 BEO
Fixed Income	254,820	274,194.36	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	845,824	896,878.31	FNMA POOL #AE7758 3.5% 11-01-2025 BEO
Fixed Income	785,871	845,753.94	FNMA POOL #AE8396 4% 11-01-2040 BEO
Fixed Income	393,751	422,585.55	FNMA POOL #AL8215 5% 06-01-2026 BEO
Fixed Income	1,000,000	1,037,841.00	FNMA POOL #AM0359 2.31% DUE 08-01-2022 BEO
Fixed Income	460,000	514,445.60	FNMA POOL #AM6492 3.76% DUE 08-01-2034 BEO
Fixed Income	460,000	491,519.20	FNMA POOL #AM8001 3.33% DUE 02-01-2035 BEO
Fixed Income	443,097	478,203.07	FNMA POOL #AM9173 3.11% 06-01-2027 BEO
Fixed Income	933,273	1,016,240.86	FNMA POOL #AM9536 3.34% 08-01-2030 BEO
Fixed Income	1,180,587	1,300,877.54	FNMA POOL #AM9545 3.5% 08-01-2030 BEO
Fixed Income	485,000	525,785.10	FNMA POOL #AN0564 3.2% 03-01-2031 BEO
Fixed Income	965,000	1,057,438.31	FNMA POOL #AN0854 3.28% DUE 02-01-2028 BEO
Fixed Income	980,000	1,033,368.84	FNMA POOL #AN1032 2.86% 03-01-2026 BEO
Fixed Income	1,077,000	1,124,758.48	FNMA POOL #AN1089 2.74% 03-01-2026 BEO
Fixed Income	196,297	208,039.82	FNMA POOL #AO0780 3.5 04-01-2042
Fixed Income	173,469	182,195.84	FNMA POOL #AO2805 3% 06-01-2027 BEO
Fixed Income	106,797	114,688.28	FNMA POOL #AO3890 4 06-01-2042 BEO
Fixed Income	505,529	537,463.43	FNMA POOL #AO4134 3.5% 06-01-2042 BEO
Fixed Income	1,071,134	1,133,832.55	FNMA POOL #AO5472 3.5% 07-01-2042 BEO
Fixed Income	29,153	29,915.00	FNMA POOL #AO9198 4.5% 12-01-2023 BEO
Fixed Income	363,209	391,261.82	FNMA POOL #AP2424 4% 08-01-2042 BEO
Fixed Income	164,571	170,759.07	FNMA POOL #AP7534 2.5% 09-01-2027 BEO
Fixed Income	140,053	148,146.95	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	350,133	370,367.38	FNMA POOL #AP8743 3.5% 10-01-2042 BEO
Fixed Income	169,656	182,419.65	FNMA POOL #AP8877 4% 10-01-2042 BEO
Fixed Income	190,187	204,320.08	FNMA POOL #AQ8151 4% 12-01-2042 BEO
Fixed Income	259,405	269,796.54	FNMA POOL #AR9198 3 DUE 03-01-2043
Fixed Income	242,202	251,868.37	FNMA POOL #AS0044 3% 07-01-2043 BEO
Fixed Income	328,401	351,071.33	FNMA POOL #AS0210 3.5% 08-01-2043 BEO
Fixed Income	3,438,667	3,695,019.88	FNMA POOL #AS0214 3.5% 08-01-2043 BEO
Fixed Income	433,479	481,087.82	FNMA POOL #AS0263 5% 08-01-2043 BEO

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Fixed Income	530,693	577,824.17	FNMA POOL #AS0531 4% 09-01-2043 BEO
Fixed Income	801,120	875,260.00	FNMA POOL #AS0560 4.5% 09-01-2043 BEO
Fixed Income	536,277	575,779.53	FNMA POOL #AS0795 4% 10-01-2043 BEO
Fixed Income	90,466	98,000.46	FNMA POOL #AS1042 4% 11-01-2043 BEO
Fixed Income	400,338	437,297.50	FNMA POOL #AS1333 4.5% 12-01-2043 BEO
Fixed Income	261,852	283,684.83	FNMA POOL #AS1559 4% 01-01-2044 BEO
Fixed Income	87,109	95,014.24	FNMA POOL #AS1764 4% 02-01-2044 BEO
Fixed Income	213,046	228,381.30	FNMA POOL #AS1774 4% 02-01-2044 BEO
Fixed Income	112,910	123,497.09	FNMA POOL #AS1845 4.5% 02-01-2044 BEO
Fixed Income	307,258	329,304.20	FNMA POOL #AS2117 4.0% 04-01-2044
Fixed Income	306,441	334,272.38	FNMA POOL #AS2350 4.5% 05-01-2044 BEO
Fixed Income	106,517	114,160.08	FNMA POOL #AS2950 4% 07-01-2044 BEO
Fixed Income	388,189	407,202.19	FNMA POOL #AS3118 3% 08-01-2029 BEO
Fixed Income	2,333,000	2,500,579.34	FNMA POOL #AS3294 4% 09-01-2044 BEO
Fixed Income	832,410	892,135.67	FNMA POOL #AS3402 4% 09-01-2044 BEO
Fixed Income	409,910	439,320.95	FNMA POOL #AS3467 4% 10-01-2044 BEO
Fixed Income	104,707	112,219.70	FNMA POOL #AS3634 4% 10-01-2044 BEO
Fixed Income	411,812	449,842.63	FNMA POOL #AS3657 4.5% 10-01-2044 BEO
Fixed Income	754,256	765,742.39	FNMA POOL #AS4203 2% DUE 01-01-2030 BEO
Fixed Income	255,965	269,996.73	FNMA POOL #AS4466 3% 02-01-2030 BEO
Fixed Income	475,596	509,771.93	FNMA POOL #AS4515 4% 02-01-2045 BEO
Fixed Income	223,904	237,342.89	FNMA POOL #AS4797 3.5% 04-01-2045 BEO
Fixed Income	401,667	424,321.26	FNMA POOL #AS4804 3.5% 04-01-2045 BEO
Fixed Income	239,606	248,128.96	FNMA POOL #AS4855 2.5% 04-01-2030 BEO
Fixed Income	213,047	223,473.01	FNMA POOL #AS4877 3% 04-01-2030 BEO
Fixed Income	1,693,532	1,790,742.00	FNMA POOL #AS5141 3.5% 06-01-2045 BEO
Fixed Income	234,706	249,561.41	FNMA POOL #AS5175 3.5% 06-01-2045 BEO
Fixed Income	310,332	325,520.15	FNMA POOL #AS5240 3% 06-01-2030 BEO
Fixed Income	1,427,736	1,518,101.82	FNMA POOL #AS5365 3.5% 07-01-2045 BEO
Fixed Income	5,206,900	5,506,041.60	FNMA POOL #AS5460 3.5% 07-01-2045 BEO
Fixed Income	369,696	390,244.14	FNMA POOL #AS5696 3.5% 08-01-2045 BEO
Fixed Income	39,396	42,378.33	FNMA POOL #AS6015 4% 09-01-2045 BEO
Fixed Income	552,734	583,471.90	FNMA POOL #AS6040 3.5% 10-01-2045 BEO
Fixed Income	829,102	875,207.83	FNMA POOL #AS6040 3.5% 10-01-2045 BEO
Fixed Income	131,366	141,492.12	FNMA POOL #AS6074 4% 10-01-2045 BEO
Fixed Income	347,336	373,202.04	FNMA POOL #AS6400 4% 12-01-2045 BEO
Fixed Income	295,801	314,509.92	FNMA POOL #AS6464 3.5% 01-01-2046 BEO
Fixed Income	390,756	412,599.47	FNMA POOL #AS6621 3.5% 02-01-2046 BEO
Fixed Income	1,221,113	1,289,373.35	FNMA POOL #AS6621 3.5% 02-01-2046 BEO
Fixed Income	238,905	255,475.29	FNMA POOL #AT1001 3.5% DUE 04-01-2043 REG
Fixed Income	676,286	703,276.21	FNMA POOL #AT2016 3 DUE 04-01-2043 REG
Fixed Income	341,865	363,364.61	FNMA POOL #AT2021 3.5% 04-01-2043 BEO
Fixed Income	1,034,442	1,102,663.56	FNMA POOL #AT2032 3.5 DUE 04-01-2043 REG
Fixed Income	2,942,899	3,053,975.56	FNMA POOL #AT2062 2.5% 04-01-2028 BEO
Fixed Income	2,175,196	2,202,305.74	FNMA POOL #AT2717 2.5% DUE 05-01-2043 REG
Fixed Income	413,613	430,128.24	FNMA POOL #AT5993 3% 05-01-2043 BEO
Fixed Income	376,364	402,494.66	FNMA POOL #AT9147 3.5% 07-01-2043 BEO
Fixed Income	385,537	414,610.18	FNMA POOL #AU0949 3.5% 08-01-2043 BEO
Fixed Income	1,361,814	1,416,233.44	FNMA POOL #AU1629 3% DUE 07-01-2043 REG
Fixed Income	455,240	473,422.64	FNMA POOL #AU3735 3% DUE 08-01-2043 REG
Fixed Income	273,551	296,368.19	FNMA POOL #AU3751 4% 08-01-2043 BEO
Fixed Income	274,874	294,596.32	FNMA POOL #AU4152 4% 09-01-2043 BEO
Fixed Income	78,443	85,747.35	FNMA POOL #AU4229 4.5% 09-01-2043 BEO
Fixed Income	1,095,268	1,192,539.57	FNMA POOL #AU4288 4% 09-01-2043 BEO
Fixed Income	402,079	435,576.65	FNMA POOL #AU4289 4% 09-01-2043 BEO
Fixed Income	142,376	154,123.95	FNMA POOL #AU4386 4% 10-01-2043 BEO
Fixed Income	131,231	140,664.36	FNMA POOL #AU5057 4% 11-01-2043 BEO
Fixed Income	311,562	339,989.09	FNMA POOL #AU6857 4% 09-01-2043 BEO
Fixed Income	837,210	911,353.07	FNMA POOL #AU8537 4% 10-01-2043 BEO
Fixed Income	203,283	221,745.53	FNMA POOL #AV0957 4.5% 03-01-2044 BEO
Fixed Income	341,546	372,564.82	FNMA POOL #AV7114 4.5% 03-01-2044 BEO
Fixed Income	97,452	106,338.95	FNMA POOL #AV7239 4.5% 01-01-2044 BEO
Fixed Income	626,581	683,487.39	FNMA POOL #AW2445 4.5% 05-01-2044 BEO
Fixed Income	271,882	297,389.61	FNMA POOL #AW4167 4.5% 05-01-2044 BEO
Fixed Income	1,000,192	1,071,956.63	FNMA POOL #AW5063 4% 07-01-2044 BEO
Fixed Income	549,785	590,254.03	FNMA POOL #AX0888 4% 10-01-2044 BEO
Fixed Income	254,931	273,770.28	FNMA POOL #AX2491 4% 10-01-2044 BEO
Fixed Income	350,995	376,192.83	FNMA POOL #AX2501 4% 10-01-2044 BEO
Fixed Income	392,315	420,576.90	FNMA POOL #AX4245 4% 12-01-2044 BEO
Fixed Income	573,960	610,303.55	FNMA POOL #AX4902 3.5% 12-01-2044 BEO
Fixed Income	249,546	268,028.98	FNMA POOL #AX5302 4% 01-01-2042 BEO
Fixed Income	356,636	376,023.22	FNMA POOL #AX9538 3% 02-01-2030 BEO
Fixed Income	185,731	194,820.59	FNMA POOL #AX9550 3% 02-01-2030 BEO
Fixed Income	334,384	346,277.53	FNMA POOL #AY0990 2.5% 05-01-2030 BEO
Fixed Income	733,051	789,444.76	FNMA POOL #AY1363 4% 04-01-2045 BEO
Fixed Income	143,190	149,086.35	FNMA POOL #AY4205 3% 05-01-2045 BEO
Fixed Income	424,271	445,034.34	FNMA POOL #AY4218 3% 05-01-2030 BEO
Fixed Income	307,749	328,367.70	FNMA POOL #AY9087 3.5% 05-01-2035 BEO
Fixed Income	541,229	573,664.99	FNMA POOL #AZ0814 3.5% 07-01-2045 BEO
Fixed Income	535,166	574,919.04	FNMA POOL #AZ0869 4% 07-01-2045 BEO
Fixed Income	294,347	304,816.76	FNMA POOL #AZ0881 2.5% 07-01-2030 BEO
Fixed Income	224,589	235,579.87	FNMA POOL #AZ0886 3% 07-01-2030 BEO
Fixed Income	1,326,130	1,401,232.26	FNMA POOL #AZ2142 3.5% 07-01-2045 BEO
Fixed Income	605,923	635,574.00	FNMA POOL #AZ2175 3% 08-01-2030 BEO
Fixed Income	47,372	50,025.35	FNMA POOL #AZ9254 3.5% 11-01-2045 BEO

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	305,000	334,023.57	FNMA POOL #BC4915 4.5% 03-01-2046 BEO
Fixed Income	126,434	136,748.21	FNMA POOL #FN0000 3.584% DUE 09-01-2020 BEO
Fixed Income	1,115,825	1,214,666.61	FNMA POOL #FN0001 3.762% 12-01-2020 BEO
Fixed Income	108,123	117,700.25	FNMA POOL #FN0001 3.762% 12-01-2020 BEO
Fixed Income	1,292,984	1,430,524.24	FNMA POOL #FN0003 4.284% DUE 01-01-2021 BEO
Fixed Income	27,719	29,901.77	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	203,713	216,031.16	FNMA POOL #MA0617 3.5% 01-01-2026 BEO
Fixed Income	2,281,210	2,453,333.71	FNMA POOL #MA0639 4% 02-01-2041 BEO
Fixed Income	109,547	116,159.72	FNMA POOL #MA0876 3.5 10-01-2021 BEO
Fixed Income	904,928	963,846.66	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	975,178	1,050,257.64	FNMA POOL #MA1169 4% 09-01-2042 BEO
Fixed Income	228,968	241,376.49	FNMA POOL #MA1200 3% 10-01-2032 BEO
Fixed Income	3,873,588	4,124,213.41	FNMA POOL #MA1283 3.5% 12-01-2042 BEO
Fixed Income	190,121	194,191.81	FNMA POOL #MA1293 2% 12-01-2027 BEO
Fixed Income	511,539	532,793.00	FNMA POOL #MA1417 3% 04-01-2043 BEO
Fixed Income	1,801,502	1,899,071.01	FNMA POOL #MA1490 3% 07-01-2033 BEO
Fixed Income	372,715	394,068.00	FNMA POOL #MA1600 3.5% 10-01-2043 BEO
Fixed Income	2,869,236	3,052,327.27	FNMA POOL #MA1608 3.5% DUE 10-01-2033 BEO
Fixed Income	217,500	240,731.62	FNMA POOL #MA1612 4.5% 10-01-2043 BEO
Fixed Income	71,025	79,010.20	FNMA POOL #MA1789 4.5% 02-01-2044 BEO
Fixed Income	47,457	50,862.06	FNMA POOL #MA1888 4% 05-01-2044 BEO
Fixed Income	348,196	381,263.76	FNMA POOL #MA1926 4.5% 06-01-2044 BEO
Fixed Income	337,483	353,999.53	FNMA POOL #MA2124 3% 12-01-2029 BEO
Fixed Income	466,559	500,342.71	FNMA POOL #MA2145 4% 01-01-2045 BEO
Fixed Income	241,848	257,159.40	FNMA POOL #MA2260 3.5% 05-01-2035 BEO
Fixed Income	700,482	751,462.03	FNMA POOL #MA2415 4% 10-01-2045 BEO
Fixed Income	286,477	302,473.45	FNMA POOL #MA2471 3.5% 12-01-2045 BEO
Fixed Income	332,951	357,217.18	FNMA POOL #MA2484 4% 12-01-2045 BEO
Fixed Income	171,699	180,101.49	FNMA POOL #MA2596 3% 04-01-2031 BEO
Fixed Income	6,147	6,222.72	FNMA PREASSIGN 00164 5 12-25-2032
Fixed Income	306,109	352,420.05	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	38,173	39,442.42	FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033
Fixed Income	617,789	710,973.30	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	2,471,156	2,843,893.18	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	9,534,909	10,324,084.47	FNMA REMIC SER 2011-116 CL ZA 3.5 11-25-2041
Fixed Income	274,715	277,061.75	FNMA REMIC SER 2011-3 CL FA FLTGT RT 02-25-2041
Fixed Income	47,105	47,829.10	FNMA REMIC SER 2011-79 CL HD 2 12-25-2022
Fixed Income	914,972	912,801.24	FNMA REMIC SER 2014-M12 CL FA FLTGT RT 10-25-2021
Fixed Income	22,239	25,908.56	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	141,851	142,301.03	FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036
Fixed Income	2,529	2,536.27	FNMA REMIC TR 2011-36 CL-LA 4.5 01-25-2030
Fixed Income	40,912	44,165.18	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	6,703	6,702.47	FNMA SER 2011-144 CL CE 1.25 06-25-2035
Fixed Income	38,847	38,991.74	FNMA SER 2011-145 CL KB 3.5% 01-25-2032
Fixed Income	100,000	102,467.50	FNMA SER 2016-M1 CL ASQ2 VAR RT 02-25-2021
Fixed Income	670,000	707,412.80	FNMA SERIES 2012-M2 CLASS A2 2.717 DUE 02-25-2022
Fixed Income	3,435,000	3,548,447.74	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES AUGUST
Fixed Income	750,000	775,941.75	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	1,070,000	1,107,010.23	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	1,590,000	1,644,996.51	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	350,000	366,925.65	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	1,160,000	1,216,096.44	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	4,000,000	4,143,592.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	14,000,000	14,502,572.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	36,000,000	37,292,328.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	4,385,000	4,542,412.73	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST
Fixed Income	1,000,000	1,037,773.00	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	1,100,000	1,141,550.30	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	5,940,000	6,164,371.62	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	3,000,000	3,175,125.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES AUGUST
Fixed Income	21,000,000	22,132,026.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	43,100,000	45,423,348.60	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	32,600,000	34,357,335.60	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	19,000,000	20,047,964.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1,345,000	1,419,184.82	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	1,950,000	2,057,554.20	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	-1,400,000	(1,477,218.40)	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	8,210,000	8,662,830.76	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	26,000,000	27,851,746.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	5,470,000	5,859,578.87	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	5,000,000	5,360,795.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	580,000	621,852.22	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	3,460,000	3,709,670.14	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	-12,900,000	(13,830,851.10)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	425,000	455,667.57	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	17,000,000	18,545,844.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	1,270,000	1,385,483.64	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	-3,200,000	(3,492,982.40)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	100,000	100,036.00	FNMA STEP UP 10-29-2020/10-29-2016 TRANCHE # TR 00341
Fixed Income	200,000	200,202.00	FNMA TRANCHE # TR 00445 1.2 06-28-2019/12-28-2016
Fixed Income	250,000	250,007.50	FNMA TRANCHE .875 12-27-2017
Fixed Income	200,000	202,886.60	FNMA TRANCHE 00637 1.375 01-28-2019
Fixed Income	250,000	250,860.50	FNMA TRANCHE 00645 .875 03-28-2018
Fixed Income	2,110,000	2,117,262.62	FNMA TRANCHE 00645 .875 03-28-2018
Fixed Income	200,000	200,150.00	FNMA TRANCHE 00648 1.35 10-28-2019/10-28-2016

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	495,000	510,709.32	FNMA TRANCHE 02-25-2023
Fixed Income	250,000	250,045.25	FNMA TRANCHE 1 12-28-2017/09-28-2016
Fixed Income	1,215,000	1,215,267.30	FNMA TRANCHE 1.6 12-24-2020/09-24-2016
Fixed Income	100,000	102,555.20	FNMA TRANCHE 540 1.875 09-18-2018
Fixed Income	600,000	623,137.80	FOMENTO ECONOMICO 4.375% DUE 05-10-2043
Fixed Income	100,000	100,365.30	FORD CR AUTO OWNER 1.71% DUE 05-15-2019
Fixed Income	25,000	25,289.15	FORD CR AUTO OWNER 1.97% DUE 04-15-2020
Fixed Income	1,000,000	1,020,112.00	FORD CR AUTO OWNER 2.26% DUE 11-15-2025
Fixed Income	1,100,000	1,102,239.60	FORD CR AUTO OWNER TR SER 2013-A CL D 1.86 DUE 08-15-2019
Fixed Income	850,000	853,422.95	FORD CR FLOORPLAN 1.92% DUE 01-15-2019
Fixed Income	2,200,000	2,199,344.40	FORD CR FLOORPLAN FLTG RT 1.08135% DUE 08-15-2020
Fixed Income	895,000	911,544.08	FORD MTR CR CO LLC 2.551% DUE 10-05-2018
Fixed Income	1,630,000	1,652,767.84	FORD MTR CR CO LLC 3.096% DUE 05-04-2023
Fixed Income	2,600,000	2,695,719.00	FORD MTR CR CO LLC 3.157% DUE 08-04-2020
Fixed Income	150,000	154,512.60	FORD MTR CR CO LLC 3.2% DUE 01-15-2021
Fixed Income	825,000	900,609.60	FORD MTR CR CO LLC 4.389% DUE 01-08-2026
Fixed Income	1,035,000	1,129,855.68	FORD MTR CR CO LLC 4.389% DUE 01-08-2026
Fixed Income	2,850,000	3,111,196.80	FORD MTR CR CO LLC 4.389% DUE 01-08-2026
Fixed Income	1,500,000	1,545,360.00	FORD MTR CR CO LLC 8% DUE 12-15-2016
Fixed Income	655,000	781,202.13	FORD MTR CR CO LLC 8.125% DUE 01-15-2020
Fixed Income	1,200,000	1,212,098.40	FORD MTR CR CO LLC FIXED 2.24% DUE 06-15-2018
Fixed Income	2,000,000	2,058,296.00	FORD MTR CR CO LLC NT 2.943% DUE 01-08-2019
Fixed Income	600,000	926,780.62	FRANCE(GOVT OF) 1.85% IDX/LKD OAT 07/27 EUR
Fixed Income	500,000	772,802.94	FRANCE(GOVT OF) 2.25% IDX/LKD OAT 07/20 EUR
Fixed Income	65,456	70,101.57	FREDDIE MAC GOLD POOL Q37907 4.0% 12-01-2045
Fixed Income	429,661	438,663.06	FRESB 2016-SB14 FLTG RT 2.59% DUE 03-25-2026
Fixed Income	100,000	83,937.50	FRONTIER 6.875% DUE 01-15-2025
Fixed Income	310,000	328,212.50	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	2,200,000	2,329,250.00	FRONTIER 9.25% DUE 07-01-2021
Fixed Income	-4	(226,608.09)	FUT 19 SEP 16 LME NICKEL US
Fixed Income	-11	(454,093.75)	FUT 21 SEP 16 LME ALUM US
Fixed Income	11	454,093.75	FUT 21 SEP 16 LME ALUM US
Fixed Income	4	226,608.09	FUT 21 SEP 16 LME NICKEL US
Fixed Income	-6	(315,937.50)	FUT 21 SEP 16 LME ZINC US
Fixed Income	6	315,937.50	FUT 21 SEP 16 LME ZINC US
Fixed Income	-6	(275,580.00)	FUT AUG 16 CME CATTLE
Fixed Income	6	275,580.00	FUT AUG 16 CME CATTLE
Fixed Income	-8	(266,480.00)	FUT AUG 16 CME LEAN HOGS
Fixed Income	8	266,480.00	FUT AUG 16 CME LEAN HOGS
Fixed Income	-9	(1,188,540.00)	FUT AUG 16 CMX GOLD
Fixed Income	9	1,188,540.00	FUT AUG 16 CMX GOLD
Fixed Income	27	11,698.30	FUT CALL AUG 16 EURX EUR-BUND 16800
Fixed Income	-27	(11,698.30)	FUT CALL AUG 16 EURX EUR-BUND 16800
Fixed Income	-47	(121,137.99)	FUT CALL SEP 16 EURX EUR-BUND 16550
Fixed Income	47	121,137.99	FUT CALL SEP 16 EURX EUR-BUND 16550
Fixed Income	47	70,489.78	FUT CALL SEP 16 EURX EUR-BUND 16700
Fixed Income	-47	(70,489.78)	FUT CALL SEP 16 EURX EUR-BUND 16700
Fixed Income	47	26,107.33	FUT CALL SEP 16 EURX EUR-BUND 16900
Fixed Income	-47	(26,107.33)	FUT CALL SEP 16 EURX EUR-BUND 16900
Fixed Income	-9	(360,900.00)	FUT DEC 16 CBT BEAN MEAL
Fixed Income	9	360,900.00	FUT DEC 16 CBT BEAN MEAL
Fixed Income	-14	(270,469.88)	FUT DEC 16 CBT BEAN OIL
Fixed Income	14	270,469.88	FUT DEC 16 CBT BEAN OIL
Fixed Income	122	30,294,125.00	FUT DEC 16 EURO DOLLARS
Fixed Income	-781	(193,932,062.50)	FUT DEC 16 EURO DOLLARS
Fixed Income	-122	(30,294,125.00)	FUT DEC 16 EURO DOLLARS
Fixed Income	781	193,932,062.50	FUT DEC 16 EURO DOLLARS
Fixed Income	-4	(128,340.00)	FUT DEC 16 NYCE COTTON 2
Fixed Income	4	128,340.00	FUT DEC 16 NYCE COTTON 2
Fixed Income	-122	(30,248,375.00)	FUT DEC 17 EURO DOLLARS
Fixed Income	122	30,248,375.00	FUT DEC 17 EURO DOLLARS
Fixed Income	-133	(33,007,275.00)	FUT JUN 17 EURO DOLLARS
Fixed Income	133	33,007,275.00	FUT JUN 17 EURO DOLLARS
Fixed Income	-106	(26,258,850.00)	FUT JUN 18 EURO DOLLARS
Fixed Income	106	26,258,850.00	FUT JUN 18 EURO DOLLARS
Fixed Income	-67	(16,633,587.50)	FUT MAR 17 EURO DOLLARS
Fixed Income	67	16,633,587.50	FUT MAR 17 EURO DOLLARS
Fixed Income	-12	(691,950.00)	FUT NOV 16 CBT SOYBEANS
Fixed Income	12	691,950.00	FUT NOV 16 CBT SOYBEANS
Fixed Income	-20	(456,853.93)	FUT OCT 16 CSC SUGAR 11
Fixed Income	20	456,853.93	FUT OCT 16 CSC SUGAR 11
Fixed Income	-326	-	FUT PUT DEC 16 LIF 3M STRLG 9800
Fixed Income	326	-	FUT PUT DEC 16 LIF 3M STRLG 9800
Fixed Income	326	-	FUT PUT DEC 16 LIF 3M STRLG 9850
Fixed Income	-326	-	FUT PUT DEC 16 LIF 3M STRLG 9850
Fixed Income	-100	-	FUT PUT JUN 17 LIF 3M STRLG 9800
Fixed Income	100	-	FUT PUT JUN 17 LIF 3M STRLG 9800
Fixed Income	100	-	FUT PUT JUN 17 LIF 3M STRLG 9850
Fixed Income	-100	-	FUT PUT JUN 17 LIF 3M STRLG 9850
Fixed Income	47	8,354.34	FUT PUT SEP 16 EURX EUR-BUND 16200
Fixed Income	-47	(8,354.34)	FUT PUT SEP 16 EURX EUR-BUND 16200
Fixed Income	47	19,841.57	FUT PUT SEP 16 EURX EUR-BUND 16400
Fixed Income	-47	(19,841.57)	FUT PUT SEP 16 EURX EUR-BUND 16400
Fixed Income	-47	(36,550.26)	FUT PUT SEP 16 EURX EUR-BUND 16550
Fixed Income	47	36,550.26	FUT PUT SEP 16 EURX EUR-BUND 16550

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-205	(27,261,796.88)	FUT SEP 16 10 YR T-NOTES
Fixed Income	-467	(62,103,703.13)	FUT SEP 16 10 YR T-NOTES
Fixed Income	68	9,042,937.50	FUT SEP 16 10 YR T-NOTES
Fixed Income	-363	(48,273,328.13)	FUT SEP 16 10 YR T-NOTES
Fixed Income	97	12,899,484.38	FUT SEP 16 10 YR T-NOTES
Fixed Income	205	27,261,796.88	FUT SEP 16 10 YR T-NOTES
Fixed Income	467	62,103,703.13	FUT SEP 16 10 YR T-NOTES
Fixed Income	-68	(9,042,937.50)	FUT SEP 16 10 YR T-NOTES
Fixed Income	363	48,273,328.13	FUT SEP 16 10 YR T-NOTES
Fixed Income	-97	(12,899,484.38)	FUT SEP 16 10 YR T-NOTES
Fixed Income	14	1,509,812.50	FUT SEP 16 CBT 10YR DSF
Fixed Income	-14	(1,509,812.50)	FUT SEP 16 CBT 10YR DSF
Fixed Income	-123	(15,026,179.69)	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	-467	(57,050,617.19)	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	-73	(8,917,976.56)	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	-59	(7,207,679.69)	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	182	22,233,859.38	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	123	15,026,179.69	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	467	57,050,617.19	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	73	8,917,976.56	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	59	7,207,679.69	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	-182	(22,233,859.38)	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	277	33,839,445.31	FUT SEP 16 CBT 5Y T-NOTE
Fixed Income	-37	(676,175.00)	FUT SEP 16 CBT CORN
Fixed Income	37	676,175.00	FUT SEP 16 CBT CORN
Fixed Income	-32	(5,964,000.00)	FUT SEP 16 CBT UL T-BONDS
Fixed Income	-18	(3,354,750.00)	FUT SEP 16 CBT UL T-BONDS
Fixed Income	32	5,964,000.00	FUT SEP 16 CBT UL T-BONDS
Fixed Income	18	3,354,750.00	FUT SEP 16 CBT UL T-BONDS
Fixed Income	-33	(4,807,171.88)	FUT SEP 16 CBT UL T-NOTE
Fixed Income	33	4,807,171.88	FUT SEP 16 CBT UL T-NOTE
Fixed Income	-13	(289,575.00)	FUT SEP 16 CBT WHEAT
Fixed Income	13	289,575.00	FUT SEP 16 CBT WHEAT
Fixed Income	84	6,478,080.00	FUT SEP 16 CDN DOLLAR
Fixed Income	96	7,403,520.00	FUT SEP 16 CDN DOLLAR
Fixed Income	-84	(6,478,080.00)	FUT SEP 16 CDN DOLLAR
Fixed Income	-96	(7,403,520.00)	FUT SEP 16 CDN DOLLAR
Fixed Income	-13	(713,537.50)	FUT SEP 16 CMX HG COPPER
Fixed Income	13	713,537.50	FUT SEP 16 CMX HG COPPER
Fixed Income	-5	(465,575.00)	FUT SEP 16 CMX SILVER
Fixed Income	5	465,575.00	FUT SEP 16 CMX SILVER
Fixed Income	-5	(273,778.20)	FUT SEP 16 CSC COFFEE 'C'
Fixed Income	5	273,778.20	FUT SEP 16 CSC COFFEE 'C'
Fixed Income	6	1,071,777.93	FUT SEP 16 EUR FOAT
Fixed Income	-6	(1,071,777.93)	FUT SEP 16 EUR FOAT
Fixed Income	34	7,409,414.52	FUT SEP 16 EURO BUXL BND
Fixed Income	-34	(7,409,414.52)	FUT SEP 16 EURO BUXL BND
Fixed Income	-73	(18,132,287.50)	FUT SEP 16 EURO DOLLARS
Fixed Income	73	18,132,287.50	FUT SEP 16 EURO DOLLARS
Fixed Income	13	1,929,498.00	FUT SEP 16 EURX EUR-BOBL
Fixed Income	-13	(1,929,498.00)	FUT SEP 16 EURX EUR-BOBL
Fixed Income	22	4,084,563.29	FUT SEP 16 EURX EUR-BUND
Fixed Income	-1	(185,661.97)	FUT SEP 16 EURX EUR-BUND
Fixed Income	-46	(8,540,450.52)	FUT SEP 16 EURX EUR-BUND
Fixed Income	-22	(4,084,563.29)	FUT SEP 16 EURX EUR-BUND
Fixed Income	1	185,661.97	FUT SEP 16 EURX EUR-BUND
Fixed Income	46	8,540,450.52	FUT SEP 16 EURX EUR-BUND
Fixed Income	13	2,059,623.58	FUT SEP 16 EUX EURO-BTP
Fixed Income	-51	(8,080,061.72)	FUT SEP 16 EUX EURO-BTP
Fixed Income	-13	(2,059,623.58)	FUT SEP 16 EUX EURO-BTP
Fixed Income	51	8,080,061.72	FUT SEP 16 EUX EURO-BTP
Fixed Income	-7	(443,617.65)	FUT SEP 16 HEATING OIL
Fixed Income	7	443,617.65	FUT SEP 16 HEATING OIL
Fixed Income	-32	(4,443,000.00)	FUT SEP 16 IMM EURO FX
Fixed Income	32	4,443,000.00	FUT SEP 16 IMM EURO FX
Fixed Income	-84	(2,275,140.00)	FUT SEP 16 IMM MEX PESO
Fixed Income	84	2,275,140.00	FUT SEP 16 IMM MEX PESO
Fixed Income	-19	(944,490.00)	FUT SEP 16 IPE BRENT CRD
Fixed Income	19	944,490.00	FUT SEP 16 IPE BRENT CRD
Fixed Income	-4	(84,500.00)	FUT SEP 16 KCBT RED WHEAT
Fixed Income	4	84,500.00	FUT SEP 16 KCBT RED WHEAT
Fixed Income	-57	(6,497,482.10)	FUT SEP 16 ME 10Y CDN BND
Fixed Income	57	6,497,482.10	FUT SEP 16 ME 10Y CDN BND
Fixed Income	-33	(962,940.00)	FUT SEP 16 NYM HH NAT GAS
Fixed Income	33	962,940.00	FUT SEP 16 NYM HH NAT GAS
Fixed Income	-19	(931,190.00)	FUT SEP 16 NYM LT CRUDE
Fixed Income	19	931,190.00	FUT SEP 16 NYM LT CRUDE
Fixed Income	-7	(443,352.94)	FUT SEP 16 NYM RBOB GAS
Fixed Income	7	443,352.94	FUT SEP 16 NYM RBOB GAS
Fixed Income	1	1,490,593.63	FUT SEP 16 OSE 10Y JGB
Fixed Income	-1	(1,490,593.63)	FUT SEP 16 OSE 10Y JGB
Fixed Income	-5	(507,070.93)	FUT SEP 16 SFE 10Y T-BOND
Fixed Income	5	507,070.93	FUT SEP 16 SFE 10Y T-BOND
Fixed Income	93	16,027,968.75	FUT SEP 16 U.S. T-BONDS
Fixed Income	-66	(11,374,687.50)	FUT SEP 16 U.S. T-BONDS

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	17	2,929,843.75	FUT SEP 16 U.S. T-BONDS
Fixed Income	5	861,718.75	FUT SEP 16 U.S. T-BONDS
Fixed Income	58	9,995,937.50	FUT SEP 16 U.S. T-BONDS
Fixed Income	-93	(16,027,968.75)	FUT SEP 16 U.S. T-BONDS
Fixed Income	66	11,374,687.50	FUT SEP 16 U.S. T-BONDS
Fixed Income	-17	(2,929,843.75)	FUT SEP 16 U.S. T-BONDS
Fixed Income	-5	(861,718.75)	FUT SEP 16 U.S. T-BONDS
Fixed Income	-58	(9,995,937.50)	FUT SEP 16 U.S. T-BONDS
Fixed Income	70	15,352,968.75	FUT SEP 16 US 2YR T-NOTE
Fixed Income	-70	(15,352,968.75)	FUT SEP 16 US 2YR T-NOTE
Fixed Income	101	22,152,140.63	FUT SEP 16 US 2YR T-NOTE
Fixed Income	-143	(35,474,725.00)	FUT SEP 17 EURO DOLLARS
Fixed Income	143	35,474,725.00	FUT SEP 17 EURO DOLLARS
Fixed Income	1,265,000	1,385,831.54	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042
Fixed Income	50,000	55,207.50	GALVESTON CNTY TEX 6.205% 02-01-2029 BEOTAXABLE
Fixed Income	350,000	365,039.50	GAP INC 5.95% DUE 04-12-2021
Fixed Income	2,000,000	2,085,940.00	GAP INC 5.95% DUE 04-12-2021
Fixed Income	665,000	665,021.95	GE CAP CR CARD 1.83% DUE 08-17-2020
Fixed Income	100,000	101,895.60	GE CAP CR CARD 2.22% DUE 01-15-2022
Fixed Income	1,415,000	1,425,613.92	GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022
Fixed Income	145,000	159,636.30	GEN DYNAMICS CORP 3.875% DUE 07-15-2021
Fixed Income	115,000	131,447.30	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	85,000	118,248.26	GEN ELEC CAP CORP 6.15% DUE 08-07-2037
Fixed Income	500,000	469,399.50	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	1,250,000	1,046,166.25	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36
Fixed Income	172,000	196,969.76	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	1,200,000	1,201,909.20	GEN MOTORS FINL CO 3.2% DUE 07-06-2021
Fixed Income	1,505,000	1,507,394.46	GEN MOTORS FINL CO 3.2% DUE 07-06-2021
Fixed Income	100,000	99,929.40	GEN MOTORS FINL FIXED 3.45% DUE 04-10-2022
Fixed Income	1,145,000	1,148,189.97	GEN MTRS FINL CO 2.4% DUE 05-09-2019
Fixed Income	70,000	71,014.16	GEN MTRS FINL CO 3% DUE 09-25-2017
Fixed Income	940,000	960,265.46	GEN MTRS FINL CO 3.1% DUE 01-15-2019
Fixed Income	65,000	66,401.33	GEN MTRS FINL CO 3.1% DUE 01-15-2019
Fixed Income	1,300,000	1,316,992.30	GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020
Fixed Income	920,000	943,905.28	GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025
Fixed Income	96,000	134,731.29	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	150,000	163,262.25	GENERAL ELEC CO 3.375% DUE 03-11-2024
Fixed Income	1,625,000	1,721,591.62	GENERAL ELEC CO 5.25% DUE 12-06-2017
Fixed Income	130,000	128,794.51	GENERAL MTRS CO 5.2% DUE 04-01-2045
Fixed Income	585,000	670,824.18	GENERAL MTRS CO 6.6% DUE 04-01-2036
Fixed Income	490,000	581,230.65	GENERAL MTRS CO 6.75% DUE 04-01-2046
Fixed Income	500,000	581,865.63	GENERALITAT DE CAT 4.95% BDS 11/02/2020 EUR
Fixed Income	800,000	728,000.00	GENESIS ENERGY L P 5.625% DUE 06-15-2024
Fixed Income	720,000	893,049.12	GEORGIA PWR CO 5.4% DUE 06-01-2040
Fixed Income	20,000	21,763.56	GILEAD SCIENCES 3.65% DUE 03-01-2026
Fixed Income	25,000	28,427.58	GILEAD SCIENCES 4.75% DUE 03-01-2046
Fixed Income	400,000	454,841.20	GILEAD SCIENCES 4.75% DUE 03-01-2046
Fixed Income	150,000	141,000.00	GLENCORE FDG LLC GTD NT FLTG 144A DUE 01-15-2019 BEO
Fixed Income	300,000	210,000.00	GLOBAL A&T 10% DUE 02-01-2019
Fixed Income	152,063	151,698.68	GLOBAL CONTAINER 2.2% DUE 11-05-2028
Fixed Income	723,458	687,111.07	GLOBAL SC FIN II SRL 3.09 SER 2014-1 CL A-2 07-17-2024
Fixed Income	485,000	487,619.97	GM FINL AUTOMOBILE 1.53% DUE 09-20-2018
Fixed Income	50,000	50,081.55	GM FINL AUTOMOBILE 2.08% DUE 03-20-2020
Fixed Income	50,000	50,225.35	GM FINL AUTOMOBILE 2.14% DUE 06-20-2019
Fixed Income	80,000	80,647.84	GM FINL AUTOMOBILE 2.32% DUE 11-20-2019
Fixed Income	75,000	75,607.35	GM FINL AUTOMOBILE 2.32% DUE 11-20-2019
Fixed Income	75,000	75,726.67	GM FINL AUTOMOBILE 2.42% DUE 07-22-2019
Fixed Income	125,000	125,064.00	GM FINL AUTOMOBILE 2.58% DUE 03-20-2020
Fixed Income	1,198,684	1,183,463.34	GNMA 09-20-2065
Fixed Income	95,044	95,664.45	GNMA 1.8943% DUE 06-16-2038
Fixed Income	195,427	197,389.53	GNMA 2% DUE 12-20-2042
Fixed Income	65,972	65,468.14	GNMA 2013-057 REMIC PASSTHRU CL A 1.35 06-16-2037
Fixed Income	92,155	93,391.39	GNMA 2013-176 REMIC PASSTHRU SECS CL MX-AH 03-16-2046
Fixed Income	2,195,199	2,178,649.35	GNMA 2015-H26 REMIC PASSTHRU CTF CL FA 10-20-2065
Fixed Income	4,487,750	4,490,249.23	GNMA 2015-H29 REMIC PASSTHRU SEC CL FA 10-20-2065
Fixed Income	1,184,732	1,184,052.06	GNMA 2015-H30 REMIC PASSTHRU SEC CL FA 08-20-2061
Fixed Income	2,719,293	2,724,282.99	GNMA 2015-H30 REMIC PASSTHRU SEC CL FB 03-20-2062
Fixed Income	1,099,405	1,110,543.15	GNMA 2016-H02 REMIC PASSTHRU CTF CL MX-FH 01-20-2066
Fixed Income	1,891,520	1,900,745.01	GNMA 2016-H06 MTG PASSTHRU CTF CL FD 07-20-2065
Fixed Income	220,833	234,803.58	GNMA 3.5% DUE 03-20-2046
Fixed Income	579,865	656,460.28	GNMA 6.5% DUE 05-16-2029
Fixed Income	3,000,000	3,181,173.00	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	800,000	848,312.80	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST
Fixed Income	1,000,000	1,073,438.00	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	1,000,000	1,112,624.00	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	456,220	486,261.62	GNMA II GTD CTF MULTI ISSUER GOLD POOL #MA0783 3.5 02-20-2043
Fixed Income	4,800,000	5,018,716.80	GNMA II JUMBOS 3% 30 YEARS SETTLES JULY
Fixed Income	825,000	875,627.78	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	1,665,000	1,767,176.06	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	5,430,000	5,763,222.81	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL
Fixed Income	6,247	6,981.63	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	11,859	12,904.31	GNMA POOL #4216 6% 08-20-2038 BEO
Fixed Income	264,196	295,321.30	GNMA POOL #4496 5% 07-20-2039 BEO
Fixed Income	121,508	135,166.06	GNMA POOL #4559 5% 10-20-2039 BEO
Fixed Income	246,475	274,095.44	GNMA POOL #4658 5% 03-20-2040 BEO



Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	276,488	307,615.19	GNMA POOL #4679 5% 04-20-2040 BEO
Fixed Income	143,442	152,729.55	GNMA POOL #4942 3.5% 02-20-2026 BEO
Fixed Income	47,059	50,042.02	GNMA POOL #4974 3.5% 03-20-2026 BEO
Fixed Income	378,036	411,704.53	GNMA POOL #5017 4.5% 04-20-2041 BEO
Fixed Income	209,568	228,799.87	GNMA POOL #5055 4.5% 05-20-2041 BEO
Fixed Income	413,308	459,714.24	GNMA POOL #5116 3.5% 07-20-2041 BEO
Fixed Income	26,996	28,731.26	GNMA POOL #5256 3.5% 12-20-2026 BEO
Fixed Income	23,318	25,735.94	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	4,271	4,803.74	GNMA POOL #675478 5% 06-15-2038 BEO
Fixed Income	3,985	4,440.64	GNMA POOL #688090 5% 11-15-2038 BEO
Fixed Income	212,478	236,505.00	GNMA POOL #690877 5% 06-15-2038 BEO
Fixed Income	155,657	173,105.79	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	64,873	72,761.72	GNMA POOL #711522 4.5% 07-15-2040 BEO
Fixed Income	8,906	9,912.81	GNMA POOL #716783 SER 2039 5% DUE 04-15-2039 REG
Fixed Income	27,007	30,514.59	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	33,138	37,784.95	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	68,752	75,232.10	GNMA POOL #767128 4% 06-15-2044 BEO
Fixed Income	53,438	57,238.05	GNMA POOL #777553 3.5% 12-15-2044 BEO
Fixed Income	135,885	153,764.99	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	365,660	408,531.11	GNMA POOL #782562 5% 02-15-2039 BEO
Fixed Income	2,199,462	2,467,048.63	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	177,832	200,019.91	GNMA POOL #784070 5.5% 03-15-2040 BEO
Fixed Income	1,482,728	1,591,589.80	GNMA POOL #AD1621 3.5 DUE 01-15-2043 REG
Fixed Income	14,235	15,585.91	GNMA POOL #AI3100 4% 04-15-2039 BEO
Fixed Income	32,700	35,930.04	GNMA POOL #AI3123 4% 06-15-2034 BEO
Fixed Income	51,590	56,691.56	GNMA POOL #AI3133 4% 07-15-2034 BEO
Fixed Income	443,185	463,371.56	GNMA POOL #AI6873 3% 12-15-2044 BEO
Fixed Income	969,847	1,014,023.95	GNMA POOL #AK3531 3% 01-15-2045 BEO
Fixed Income	97,311	105,843.78	GNMA POOL #AN2972 4% 09-20-2045 BEO
Fixed Income	527,228	551,243.44	GNMA POOL #AN5733 3% 06-15-2045 BEO
Fixed Income	98,689	107,346.38	GNMA POOL #AO8675 4% 09-20-2045 BEO
Fixed Income	844,855	897,472.17	GNMA POOL #MA2826 3.5% 05-20-2045 BEO
Fixed Income	1,367,268	1,462,242.63	GNMA POOL #MA2893 4% 06-20-2045 BEO
Fixed Income	708,058	741,280.50	GNMA POOL #MA2960 3% 07-20-2045 BEO
Fixed Income	1,039,822	1,112,560.09	GNMA POOL #MA3245 4% 11-20-2045 BEO
Fixed Income	349,808	374,345.81	GNMA POOL #MA3311 4% 12-20-2045 BEO
Fixed Income	872,091	933,275.15	GNMA POOL #MA3377 4% 01-20-2046 BEO
Fixed Income	2,394,715	2,562,723.11	GNMA POOL #MA3377 4% 01-20-2046 BEO
Fixed Income	4,672,327	4,891,552.93	GNMA POOL #MA3596 3% 04-20-2046 BEO
Fixed Income	3,782,444	4,021,517.06	GNMA POOL #MA3597 3.5% 04-20-2046 BEO
Fixed Income	1,043,508	1,091,041.89	GNMA POOL AB2891 SER 2042 3 DUE 09-15-2042 REG
Fixed Income	8,746,271	8,642,574.94	GNMA REMIC PASSTHRU CTF SER 2015-H09 CL FA FLTG RT DUE 04-20-2065
Fixed Income	485,176	478,729.90	GNMA REMIC PASSTHRU CTF SER 2015-H18 CL FB FLTG RT DUE 07-20-2065
Fixed Income	37,249	50,551.84	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	88,420	93,584.53	GNMA REMIC SER 2013-176 CL BD FLTG RT DUE 03-16-2046
Fixed Income	8,719,894	8,605,994.83	GNMA REMIC SER 2015-H10 CL FA FLTG 04-20-2065
Fixed Income	1,020,686	1,012,289.49	GNMA REMIC SER 2015-H17 CL FL VAR RT DUE 06-20-2065
Fixed Income	3,587,656	3,542,858.81	GNMA REMIC SR 2015-H20 CL FC FLTG 08-20-2065
Fixed Income	349,673	409,342.42	GNMA REMIC TR 1998-22 CL ZD 6.5 DUE 09-20-2028
Fixed Income	254,116	283,857.19	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	334,363	373,496.42	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	1,090,586	1,075,554.33	GNMA SER 2015-H20 CL FB FLT RT 08-20-2065
Fixed Income	49,325	54,790.17	GNMAII POOL #4266 SER 2038 5.5% DUE 10-20-2038 REG
Fixed Income	30,785	33,537.36	GNMAII POOL #4310 SER 2038 6% DUE 12-20-2038 REG
Fixed Income	109,238	121,520.70	GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	12,356	12,836.58	GNMAII POOL #80078 SER 2027 ADJ RT 05-20-2027
Fixed Income	64,831	67,258.01	GNMAII POOL #80088 SER 2027 ADJ RT 06-20-2027
Fixed Income	55,542	57,571.66	GNMAII POOL #80095 SER 2027 ADJ RT 07-20-2027
Fixed Income	26,869	27,868.61	GNMAII POOL #80107 SER 2027 ADJ RT 08-20-2027
Fixed Income	1,760	1,826.29	GNMAII POOL #80408 SER 2030 ADJ RT 05-20-2030
Fixed Income	303,729	318,626.66	GNMAII POOL #80817 SER 2034 ADJ RT 01-20-2034
Fixed Income	776	795.94	GNMAII POOL #8837 SER 2021 ADJ RT 09-20-2021
Fixed Income	4,477	4,603.91	GNMAII POOL #8915 SER 2022 ADJ RT 02-20-2022
Fixed Income	383,629	408,889.56	GNMAII POOL #MA0699 3.5 DUE 12-20-2042 REG
Fixed Income	292,657	322,160.23	GNMAII POOL #MA1094 5.5% 06-20-2043 REG
Fixed Income	310,547	329,957.23	GNMAII POOL #MA2892 SER 2045 3.5% DUE 06-20-2045 BEO
Fixed Income	2,987,365	3,174,305.39	GNMAII POOL #MA2961 SER 2045 3.5% DUE 07-20-2045
Fixed Income	712,810	757,420.38	GNMAII POOL #MA3034 SER 2045 3.5% 08-20-2045
Fixed Income	682,143	724,834.16	GNMAII POOL #MA3034 SER 2045 3.5% 08-20-2045
Fixed Income	905,690	968,514.58	GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG
Fixed Income	622,859	666,222.55	GNMAII POOL #MA3174 SER 2045 4% DUE 10-20-2045 REG
Fixed Income	3,000,000	2,934,684.00	GOLDENTREE LN 0% DUE 06-17-2025
Fixed Income	1,340,000	1,353,747.06	GOLDMAN SACHS 2% DUE 04-25-2019
Fixed Income	35,000	35,494.48	GOLDMAN SACHS 2.625% DUE 04-25-2021
Fixed Income	1,230,000	1,247,377.44	GOLDMAN SACHS 2.625% DUE 04-25-2021
Fixed Income	2,300,000	2,363,268.40	GOLDMAN SACHS 3.5% DUE 01-23-2025
Fixed Income	760,000	799,900.76	GOLDMAN SACHS 3.75% DUE 02-25-2026
Fixed Income	135,000	140,990.09	GOLDMAN SACHS 3.75% DUE 05-22-2025
Fixed Income	1,365,000	1,447,324.52	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	700,000	742,217.70	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	500,000	530,155.50	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	160,000	169,649.76	GOLDMAN SACHS 3.85% DUE 07-08-2024
Fixed Income	70,000	74,834.90	GOLDMAN SACHS 4% DUE 03-03-2024
Fixed Income	300,000	310,106.70	GOLDMAN SACHS 4.25% DUE 10-21-2025
Fixed Income	995,000	1,028,520.56	GOLDMAN SACHS 4.25% DUE 10-21-2025

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,300,000	2,377,484.70	GOLDMAN SACHS 4.25% DUE 10-21-2025
Fixed Income	50,000	51,684.45	GOLDMAN SACHS 4.25% DUE 10-21-2025
Fixed Income	1,685,000	1,757,894.79	GOLDMAN SACHS 5.15% DUE 05-22-2045
Fixed Income	1,335,000	1,332,363.38	GOLDMAN SACHS 5.7% DUE 12-29-2049
Fixed Income	2,000,000	2,282,070.00	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	100,000	107,749.50	GOLDMAN SACHS 6.15% DUE 04-01-2018
Fixed Income	490,000	604,431.66	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	70,000	86,347.38	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1,300,000	1,297,453.30	GOLDMAN SACHS FLTG RT 1.8525% DUE 09-15-2020
Fixed Income	50,000	49,446.00	GOLDMAN SACHS FLTG RT 5.375% DUE 12-29-2049
Fixed Income	750,000	798,966.00	GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018
Fixed Income	1,578,000	1,804,616.58	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1
Fixed Income	120,000	120,292.80	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS TRANCHE # TR 00590 VAR RT DUE 11-15-2018
Fixed Income	550,000	557,392.00	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018
Fixed Income	500,000	524,479.00	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023
Fixed Income	985,244	971,948.17	GOVERNMENT NATIONAL MORTGAGE ASS SER 2015-H19 CL FK ADJ RT DUE 08-20-2065
Fixed Income	907,498	911,131.55	GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053
Fixed Income	374,084	397,737.65	GOVT NATL MTG ASSO 3.5% MBS 20/05/2046 USD
Fixed Income	1,780,638	1,893,231.28	GOVT NATL MTG ASSO 3.5% MBS 20/05/2046 USD
Fixed Income	900,000	965,734.97	GREECE(REP OF) 3.375% BDS 17/07/17 EUR1000
Fixed Income	100,000,000	922,360.85	GREECE(REP OF) 3.8% EMTN 08/08/2017 JPY
Fixed Income	192,000,000	1,770,932.84	GREECE(REP OF) 3.8% EMTN 08/08/2017 JPY
Fixed Income	400,000	403,047.34	GREECE(REP OF) 4.75% SNR 17/04/19 EUR1000
Fixed Income	460,042	459,006.06	GS MTG SECS CORP FFMLT 2005-FF11 MTG PASSTHRU CTF CL 11-25-2035 REG
Fixed Income	510,000	534,188.79	GS MTG SECS TR 3.05% DUE 05-10-2049
Fixed Income	100,000	107,955.20	GS MTG SECS TR 3.482 DUE 01-10-2045
Fixed Income	385,000	423,935.44	GS MTG SECS TR 3.764% DUE 07-10-2048
Fixed Income	365,312	362,571.94	GUANAY FIN LTD 6 12-15-2020
Fixed Income	1,000,000	1,002,500.00	HANESBRANDS INC 4.625% DUE 05-15-2024
Fixed Income	110,000	117,760.50	HARLEY DAVIDSON 3.5% DUE 07-28-2025
Fixed Income	470,000	471,222.47	HARLEY-DAVIDSON 1.34% A/BKD 15/01/2021 USD
Fixed Income	200,000	208,574.00	HARMAN INTL INDS INC 4.15% 05-15-2025
Fixed Income	85,000	98,069.60	HARRIS CNTY TEX MET TRAN AUTH SALES & USE TAX 6.875% 11-01-2038 BEO TAXABLE
Fixed Income	85,000	96,670.07	HARTFORD FINL SVCS GRP 5.125 15 APR 2022
Fixed Income	35,000	35,157.50	HARTFORD LIFE GLOBAL FDG TRS HARTFORD # TR 00027 01/21/05 VAR RT 01-15-2017
Fixed Income	40,000	39,760.00	HARTFORD LIFE GLOBAL FDG TRS HARTFORD LIVAR RT DUE 01-15-2017
Fixed Income	51,000	51,255.00	HARTFORD LIFE INS 2.12% DUE 04-15-2017
Fixed Income	141,012	135,371.35	HAWAIIAN AIRLS 2013-1B PASS THRU TR 4.95 DUE 01-15-2022
Fixed Income	155,000	149,873.68	HCP INC 3.4% DUE 02-01-2025
Fixed Income	50,000	50,277.35	HCP INC 3.875% DUE 08-15-2024
Fixed Income	425,000	427,357.47	HCP INC 3.875% DUE 08-15-2024
Fixed Income	100,000	100,336.00	HEINZ H J CO 1.6% DUE 06-30-2017
Fixed Income	769,000	771,583.84	HEINZ H J CO 1.6% DUE 06-30-2017
Fixed Income	70,000	70,235.20	HEINZ H J CO 1.6% DUE 06-30-2017
Fixed Income	100,000	103,844.10	HEINZ H J CO 2.8% DUE 07-02-2020
Fixed Income	800,000	840,989.17	HELLENIC RAILWAYS 5.014% NTS 27/12/17 EUR1000
Fixed Income	1,000	672.18	HELLENIC REP STEP UP 24/02/2041
Fixed Income	14,000	9,497.57	HELLENIC REPUBLIC STEP UP 24/02/2037
Fixed Income	14,000	9,369.47	HELLENIC REPUBLIC STEP UP 24/02/2038
Fixed Income	3,000	2,007.00	HELLENIC REPUBLIC STEP UP 24/02/2040
Fixed Income	10,000	6,742.56	HELLENIC REPUBLIC STEP UP 24/02/2042
Fixed Income	60,000	43,022.30	HELLENIC REPUBLIC STEP UP DUE 24/02/2031
Fixed Income	1,000,000	694,779.26	HELLENIC REPUBLIC STEP UP DUE 24/02/2034
Fixed Income	600,000	543,522.89	HETA ASSET RESOLUT 2.75%-0% GTD MTN 12/08/2015
Fixed Income	100,000	100,229.20	HILAND PARTNERS LP 5.5% DUE 05-15-2022
Fixed Income	175,000	181,562.50	HILAND PARTNERS LP 7.25% DUE 10-01-2020
Fixed Income	3,265,410	3,264,502.39	HILTON WORLDWIDE INC TERM LN B2 DUE 10-26-2020 BEO
Fixed Income	0	1,160,900.81	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,965,636.84	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,211,698.99	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,052,979.07	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	291,247.73	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	634,530.02	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	607,150.78	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	398,462.64	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,925,895.05	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,134,801.75	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,217,062.08	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	156,631.61	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	851,163.63	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	398,484.53	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	3,786,872.88	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,183,916.66	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	953,419.69	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,186,635.89	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,190,629.44	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	750,813.04	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	911,269.05	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,354,902.75	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,115,538.95	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	1,265,457.73	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	633,137.19	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	401,016.90	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	11,148,272.03	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	9,927,469.79	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	1,226,925.67	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	911,865.99	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	254,223.13	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	888,139.40	HK offshore Chinese Yuan Renminbi - Pending foreign exchange purchases
Fixed Income	0	(397,931.58)	HK offshore Chinese Yuan Renminbi - Pending foreign exchange sales
Fixed Income	0	(1,924,459.42)	HK offshore Chinese Yuan Renminbi - Pending foreign exchange sales
Fixed Income	0	(1,211,698.99)	HK offshore Chinese Yuan Renminbi - Pending foreign exchange sales
Fixed Income	0	(157,082.95)	HK offshore Chinese Yuan Renminbi - Pending foreign exchange sales
Fixed Income	0	(1,452,148.54)	HK offshore Chinese Yuan Renminbi - Pending foreign exchange sales
Fixed Income	0	(5,393,605.45)	HK offshore Chinese Yuan Renminbi - Pending foreign exchange sales
Fixed Income	1,600,000	1,652,739.20	HLTH CARE PPTY 5.625% DUE 05-01-2017
Fixed Income	80,000	86,749.92	HLTH CARE REIT INC 4.5% DUE 01-15-2024
Fixed Income	1,800,000	1,993,827.60	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	500,000	561,675.50	HLTH CARE REIT INC 5.25% DUE 01-15-2022
Fixed Income	1,035,000	1,065,786.07	HOME DEPOT INC 2.25 DUE 09-10-2018
Fixed Income	2,200,000	2,302,385.80	HOME DEPOT INC 2.625% DUE 06-01-2022
Fixed Income	2,039,099	2,030,019.02	HOMESTAR MTG ACCEP FLTG RT 1.1179% DUE 01-25-2035
Fixed Income	1,220,304	1,219,925.78	HONDA AUTO .82% DUE 07-23-2018
Fixed Income	928,368	928,153.00	HONDA AUTO RECEIVABLES 2014-3 OWNER TRUSCL A-3 .88 DUE 06-15-2018
Fixed Income	14,659	14,659.28	Hong Kong dollar - Cash
Fixed Income	458,561	458,561.24	Hong Kong dollar - Cash
Fixed Income	0	-	Hong Kong dollar - Cash
Fixed Income	13,548	13,548.17	Hong Kong dollar - Cash
Fixed Income	57,794	57,794.18	Hong Kong dollar - Cash
Fixed Income	1	0.69	Hong Kong dollar - Cash
Fixed Income	1	0.51	Hong Kong dollar - Cash
Fixed Income	1	0.94	Hong Kong dollar - Cash
Fixed Income	0	71,513.95	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	110,899.46	Hong Kong dollar - Pending foreign exchange purchases
Fixed Income	0	(14,659.46)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(168,867.77)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(159,887.73)	Hong Kong dollar - Pending foreign exchange sales
Fixed Income	0	(530,074.20)	Hong Kong dollar - Pending trade purchases
Fixed Income	0	(168,692.10)	Hong Kong dollar - Pending trade purchases
Fixed Income	0	328,750.94	Hong Kong dollar - Pending trade sales
Fixed Income	1,100,000	1,118,513.00	HOST HOTELS & RESORTS L P 4.0% 06-15-2025
Fixed Income	1,900,000	1,919,684.00	HSBC HLDGS PLC 2.95% DUE 05-25-2021
Fixed Income	500,000	515,212.00	HSBC HLDGS PLC 3.4% DUE 03-08-2021
Fixed Income	700,000	706,386.10	HSBC HLDGS PLC 4.25% DUE 08-18-2025
Fixed Income	400,000	423,029.60	HSBC HLDGS PLC 4.3% DUE 03-08-2026
Fixed Income	40,000	43,892.60	HSBC HLDGS PLC 4.875% DUE 01-14-2022
Fixed Income	812,318	810,292.86	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	50,000	50,292.00	HSBC USA INC FLTG RT 2.52227% DUE 03-24-2018
Fixed Income	2,200,000	2,188,432.40	HSBC USA INC VAR RT DUE 08-07-2018 REG
Fixed Income	1,911,313	1,823,700.08	HSI AST SEC CORP TR 2006 -OPT3MTG PASSTHRU CTF CL III-A-3 5.5 02-25-36 REG
Fixed Income	250,000	267,001.25	HUMANA INC 3.85% DUE 10-01-2024
Fixed Income	120,000	136,604.64	HUNGARY REP NT 6.375% DUE 03-29-2021 REG
Fixed Income	1,100,000	1,108,521.70	HYUNDAI AUTO 2.02% DUE 08-15-2019
Fixed Income	100,000	100,575.00	HYUNDAI AUTO 2.1% DUE 03-15-2019
Fixed Income	625,000	629,842.50	HYUNDAI AUTO 2.1% DUE 11-15-2019
Fixed Income	500,000	499,448.00	HYUNDAI AUTO RECEIVABLES TR 2013-A CL B 1.13 9-17-18
Fixed Income	5,090,389	255,853.12	I/O CITIGROUP COML MTG VAR RT 0 DUE 09-10-2023
Fixed Income	7,570,700	515,201.27	I/O CMO CITIGROUP COML MTG SER 2014-GC25 CL X-A FLTG RT 10-10-2047
Fixed Income	8,000,000	276,144.00	I/O CMO COMM 2013-CR6 MTG PASS THRU CL X-B VAR RT DUE 03-10-2046 BEO
Fixed Income	8,000,000	194,480.00	I/O CMO COMM 2013-LC6 MTG TR COML MTG PACTF 144A CL X-B 0.361 01-10-2046
Fixed Income	9,330,900	560,171.25	I/O CMO COMM 2014-CCRE16 MTG TR COML SR 2014-CR16 CL X-A VAR RT 04-10-2047
Fixed Income	480,000	522,230.40	I/O CMO COMM 2016-787S MTG TR COML MTG PASSTHRU CTF CL A 144A 02-10-2036 BEO
Fixed Income	6,014,285	409,031.51	I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTG RT 06-10-2047
Fixed Income	2,880,110	242,084.73	I/O CMO GS MTG SECS TR 2012-GC6 CL X-A 144A 01-10-2045 BEO
Fixed Income	7,720,150	406,890.53	I/O CMO WFRBS COML MTG TR 2013-C11 CL X-A 144A 03-15-2045 BEO
Fixed Income	6,425,746	429,406.92	I/O CMO WFRBS COML MTG TR WFRBS FLTG RT SER 2014-LC14 CL XA 03-15-2047
Fixed Income	5,512,556	326,133.85	I/O COMM 2013-CCRE11 FLTG RT 1.36349 DUE10-10-2046
Fixed Income	6,573,488	431,233.94	I/O COMM 2014-LC15 MTG VAR RT 1.593441 DUE 04-12-2047
Fixed Income	6,546,452	397,336.89	I/O COMM MTG TR MTG SER 2014-UBS6 CL XA FLTG RT 12-10-2047 REG
Fixed Income	50,921	2,212.11	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	26,861	299.61	I/O FHLMC MULTICLASS SER 3809 CL BI 04-15-2024
Fixed Income	834,113	153,227.47	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	86,265	3,382.29	I/O GNMA 2011-65 REMIC PASSTHRU CTF CL IO VAR RT 03-16-2023
Fixed Income	1,739,854	259,203.40	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	2,081,591	278,296.22	I/O GNMA REMIC SER 2009-8 CL PS FLTG DUE08-16-2038
Fixed Income	3,267,865	751,360.70	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	8,065,676	475,471.57	I/O MORGAN STANLEY BK FLTG RT 1.228538 DUE 04-15-2047
Fixed Income	3,293,503	263,506.62	I/O PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C4 MTG PASS CTF I/O CL X-A 12-10-45
Fixed Income	7,455,663	483,507.22	I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047
Fixed Income	800,000	809,968.00	ICICI BK LTD SUB NT 144A DUE 04-30-2022/04-30-2017 BEO
Fixed Income	765,000	850,194.23	IN MICH PWR CO 4.55% DUE 03-15-2046
Fixed Income	0	133,588.70	Indian rupee - Pending foreign exchange purchases
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	167,120	167,119.63	Indonesian rupiah - Cash
Fixed Income	0	-	Indonesian rupiah - Cash
Fixed Income	0	70,853.73	Indonesian rupiah - Pending foreign exchange purchases
Fixed Income	0	277,398.07	Indonesian rupiah - Pending foreign exchange purchases
Fixed Income	0	(348,301.58)	Indonesian rupiah - Pending trade purchases
Fixed Income	0	(636,397.49)	Indonesian rupiah - Pending trade purchases
Fixed Income	100,000	99,602.20	INGRAM MICRO INC 4.95% DUE 12-15-2024

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	400,000	414,000.00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.95 11-10-2021
Fixed Income	1,290,000	1,341,222.03	INTEL CORP 4.1% DUE 05-19-2046
Fixed Income	200,000	200,748.20	INTESA SANPAOLO S P A 2.375 DUE 01-13-2017
Fixed Income	150,000	156,993.15	INTL BK RECON DEVELOP BD 2.25% DUE 06-24-2021 BEO
Fixed Income	1,700,000	1,725,500.00	IPALCO ENTERPRISES 3.45% DUE 07-15-2020
Fixed Income	-1,000,000	(5,084.48)	IR CAP EUR 117.2%/CPTFE GSCMUS33 22/06/2035 3175RWRC3
Fixed Income	-3,400,000	(1,460.98)	IR CAP USD 233.916%/CPURN CHASUS33 04-22-2024 317515FG4
Fixed Income	-300,000	(125.64)	IR CAP USD 234.781%/CPURN CHASUS33 05-16-2024 317526H53
Fixed Income	-1,700,000	(19,207.11)	IR FLR USD 0.0%/CPURN CHASUS33 10-02-2020 3175BB530
Fixed Income	-207,200,000	(1,561,355.60)	IR FLR USD 1.0%/3MLIBOR GSCMUS33 08-15-2019 317526044
Fixed Income	103,600,000	1,559,604.76	IR FLR USD 1.625%/3MLIBOR GSCMUS33 08-15-2019 3175RWDI5
Fixed Income	-5,400,000	(2,267.46)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-2,300,000	(965.77)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-8,600,000	(3,601.68)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8
Fixed Income	-2,700,000	(1,247.67)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-800,000	(369.68)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-4,300,000	(1,987.03)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-20,700,000	(9,565.47)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	-600,000	(317.58)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	-1,500,000	(793.95)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	-3,600,000	(29,958.84)	IR FLR USD 234.812%/CPURN CHASUS33 03-24-2020 3175RWOP7
Fixed Income	-802,487	(2,237.72)	IRS 04/01/2021 SWU008W16
Fixed Income	-48,557	(564.76)	IRS 04/01/2021 SWU009E52
Fixed Income	-7,332,178	(85,278.93)	IRS 04/01/2021 SWU009EW3
Fixed Income	-16,606,656	(193,148.30)	IRS 04/01/2021 SWU009F51
Fixed Income	-4,304,923	(68,224.37)	IRS 04/01/2021 SWU00A732
Fixed Income	-1,448,211	(38,200.23)	IRS 04/01/2021 SWU00A849
Fixed Income	-1,597,821	-	IRS 04/01/2021 SWU00CBP4
Fixed Income	-1,647,753	-	IRS 04/01/2021 SWU00CI10
Fixed Income	-349,523	-	IRS 04/01/2021 SWU00CI10
Fixed Income	-2,796,187	-	IRS 04/01/2021 SWU00CI10
Fixed Income	-1,647,753	-	IRS 04/01/2021 SWU00CI77
Fixed Income	-1,647,753	-	IRS 04/01/2021 SWU00CIH5
Fixed Income	-2,159,910	-	IRS 04/01/2021 SWU00DQT8
Fixed Income	-9,745,935	-	IRS 04/01/2021 SWU00DQU5
Fixed Income	-8,200,000	-	IRS 07/07/2021 SWU009XW2
Fixed Income	48,557	-	IRS BRL / 1D 11.68% BNPAFRPP 04/01/2021 SWU009E52
Fixed Income	7,332,178	-	IRS BRL / ZERO 11.68% BOFAUS6S 04/01/2021 SWU009EW3
Fixed Income	16,606,656	-	IRS BRL / ZERO 11.68% DEUTGB2L 04/01/2021 SWU009F51
Fixed Income	1,448,211	-	IRS BRL 1D/ZERO 11.0% BNPAFRPP 04/01/2021 SWU00A849
Fixed Income	4,304,923	-	IRS BRL 1D/ZERO 11.5% BOFAUS6NGFX 04/01/2021 SWU00A732
Fixed Income	802,487	-	IRS BRL 1DBZDIO/ZERO 12.055% BNPAFRPP 04/01/2021 SWU008W16
Fixed Income	9,745,935	57,551.14	IRS BRL 1DBZDIO/ZERO 12.6% BNPAFRPP 04/01/2021 SWU00DQU5
Fixed Income	2,159,910	12,754.58	IRS BRL 1DBZDIO/ZERO 12.6% DEUTGB2L 04/01/2021 SWU00DQT8
Fixed Income	1,647,753	15,668.45	IRS BRL 1DBZDIO/ZERO 12.81% CITIUS33 04/01/2021 SWU00CI77
Fixed Income	1,597,821	15,193.65	IRS BRL 1DBZDIO/ZERO 12.81% DEUTGB2L 04/01/2021 SWU00CBP4
Fixed Income	1,647,753	15,668.45	IRS BRL 1DBZDIO/ZERO 12.81% GSCMUS33 04/01/2021 SWU00CI10
Fixed Income	349,523	3,323.61	IRS BRL 1DBZDIO/ZERO 12.81% GSCMUS33 04/01/2021 SWU00CI10
Fixed Income	2,796,187	26,588.89	IRS BRL 1DBZDIO/ZERO 12.81% GSCMUS33 04/01/2021 SWU00CI10
Fixed Income	1,647,753	15,668.45	IRS BRL 1DBZDIO/ZERO 12.81% MRMDUS33 04/01/2021 SWU00CIH5
Fixed Income	8,200,000	1,653.53	IRS MXN TIIE/1M 5.61% BOFAUS6NGFX 07/07/2021 SWU009XW2
Fixed Income	150,000	209,840.10	ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG
Fixed Income	375,000	474,941.25	ISRAEL(STATE OF) GOVT GUAR 5.5% DUE 04-26-2024 REG
Fixed Income	1,200,000	1,180,500.00	ISTAR INC 4% DUE 11-01-2017
Fixed Income	170,000	270,998.51	ITALY(REP OF) 2.55% IDX/LKD 15/09/41 EUR
Fixed Income	570,000	908,642.05	ITALY(REP OF) 2.55% IDX/LKD 15/09/41 EUR
Fixed Income	210,000	271,538.35	ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000
Fixed Income	300,000	298,800.00	ITAU UNIBANCO HLDG 2.85% DUE 05-26-2018
Fixed Income	800,000	798,768.00	J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00217 DUE 04-25-2018 REG
Fixed Income	14,541	14,582.60	J P MORGAN CHASE 3.6727% DUE 02-15-2046
Fixed Income	510,000	406,725.00	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE 09-30-2034/09-30-2014 REG
Fixed Income	68,244	68,095.10	J P MORGAN MTG ACQSTN TR 2006-CW1 AST BKD PASSTHR CTF CL A-4 5-25-36 REG
Fixed Income	1,086,772	1,092,999.93	J P MORGAN MTG TR 2004-A5 CL 4A4 FLT RT DUE 12-25-2034
Fixed Income	95,478	94,103.51	J P MORGAN MTG TR FLTG RT 2.89805% DUE 06-25-2035
Fixed Income	50,000,000	487,957.65	JAPAN(GOVT OF) 0.3% BDS 20/09/16 JPY100000
Fixed Income	110,000,000	1,141,725.27	JAPAN(GOVT OF) IDX/LKD BDS 10/03/2026 JPY
Fixed Income	490,350	490,349.75	Japanese yen - Cash Collateral Due to/from CCP Broker
Fixed Income	417,490	417,489.95	Japanese yen - Cash Collateral Due to/from CCP Broker
Fixed Income	1,998	1,998.25	Japanese yen - Cash
Fixed Income	46,968	46,968.03	Japanese yen - Cash
Fixed Income	183,413	183,412.61	Japanese yen - Cash
Fixed Income	108,081	108,080.71	Japanese yen - Cash
Fixed Income	132,502	132,502.19	Japanese yen - Cash
Fixed Income	440	439.95	Japanese yen - Cash
Fixed Income	0	-	Japanese yen - Cash
Fixed Income	3,421	3,421.39	Japanese yen - Cash
Fixed Income	52,744	52,743.93	Japanese yen - Cash
Fixed Income	0	0.31	Japanese yen - Cash
Fixed Income	113,588	113,588.49	Japanese yen - Cash
Fixed Income	15,842	15,841.85	Japanese yen - Cash
Fixed Income	66,713	66,713.28	Japanese yen - Cash
Fixed Income	0	351,249.73	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	6,238,618.03	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	22,835.29	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	33,048.93	Japanese yen - Pending foreign exchange purchases

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	1,144,056.96	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	535,784.87	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	3,939,824.24	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	2,070,920.74	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	2,830,193.28	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	1,829,866.35	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	5,548,154.76	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	350,056.86	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	304,021.54	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	931,687.27	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	438,355.67	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	190,914.11	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	3,475,282.17	Japanese yen - Pending foreign exchange purchases
Fixed Income	0	(4,191,571.49)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(6,244,033.10)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(89,680.13)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,955,416.84)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(91,629.70)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(57,416.84)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(413,598.37)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(352,764.94)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(89,257.24)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(12,632.81)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(4,503.36)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(14,922,086.73)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,772,286.55)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,752,767.98)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(1,174,484.31)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(466,060.65)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(19,086,237.94)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(118,087.38)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(12,413.49)	Japanese yen - Pending foreign exchange sales
Fixed Income	0	(351,238.85)	Japanese yen - Pending trade purchases
Fixed Income	0	(1,199,905.74)	Japanese yen - Pending trade purchases
Fixed Income	0	(2,609,749.49)	Japanese yen - Pending trade purchases
Fixed Income	0	823,756.41	Japanese yen - Pending trade sales
Fixed Income	0	2,035,258.14	Japanese yen - Pending trade sales
Fixed Income	0	-	Japanese yen - Recoverable taxes
Fixed Income	488	488.05	Japanese yen - Variation Margin
Fixed Income	2,923	2,923.13	Japanese yen - Variation Margin
Fixed Income	875,978	872,718.47	JGWPT XXXII LLC 144A SERIES 2014-2A CLS A 3.61 01-17-2073
Fixed Income	880,000	879,393.68	JOHNSON & JOHNSON .7 DUE 11-28-2016 REG
Fixed Income	375,000	381,441.00	JOHNSON & JOHNSON 1.65% DUE 03-01-2021
Fixed Income	375,000	383,881.88	JOHNSON & JOHNSON 2.05% DUE 03-01-2023
Fixed Income	450,000	497,160.90	JOHNSON & JOHNSON 3.55% DUE 03-01-2036
Fixed Income	485,000	526,591.17	JOHNSON & JOHNSON 5.15% DUE 07-15-2018
Fixed Income	2,000,000	2,000,424.00	JP MORGAN CHASE BK NA GLOBAL SR BK NT PRDUE 06-02-2017/06-02-2016 BEO
Fixed Income	120,000	129,196.80	JPMBB COML MTG 3.4943% DUE 01-15-2048
Fixed Income	125,000	137,289.75	JPMBB COML MTG 3.7697% DUE 12-15-2048
Fixed Income	990,000	1,107,007.11	JPMBB COML MTG 4.4196% DUE 11-15-2045
Fixed Income	220,000	231,321.42	JPMDB COML MTG 3.1439% DUE 06-15-2049
Fixed Income	1,300,000	1,318,168.80	JPMORGAN CHASE & 2.4% DUE 06-07-2021
Fixed Income	1,600,000	1,634,704.00	JPMORGAN CHASE & 2.55% DUE 10-29-2020
Fixed Income	40,000	40,406.80	JPMORGAN CHASE & 2.7% DUE 05-18-2023
Fixed Income	1,190,000	1,231,440.56	JPMORGAN CHASE & 3.3% DUE 04-01-2026
Fixed Income	1,450,000	1,566,465.45	JPMORGAN CHASE & 3.875% DUE 02-01-2024
Fixed Income	145,000	156,646.54	JPMORGAN CHASE & 3.875% DUE 02-01-2024
Fixed Income	5,000	5,297.58	JPMORGAN CHASE & 4.125% DUE 12-15-2026
Fixed Income	815,000	894,852.07	JPMORGAN CHASE & 4.95% DUE 06-01-2045
Fixed Income	1,785,000	1,706,906.25	JPMORGAN CHASE & 5% DUE 12-29-2049
Fixed Income	400,000	398,500.00	JPMORGAN CHASE & 5.3% DUE 12-29-2049
Fixed Income	200,000	206,250.00	JPMORGAN CHASE & 6.1% DUE 10-29-2049
Fixed Income	300,000	306,000.00	JPMORGAN CHASE & 7.9% DUE 04-29-2049
Fixed Income	760,000	804,105.08	JPMORGAN CHASE & CO 4.25% 10-01-2027
Fixed Income	50,000	62,170.25	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000
Fixed Income	100,000	116,753.50	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG
Fixed Income	2,700,000	3,697,736.40	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	130,000	130,631.67	JPMORGAN CHASE & CO SR NT FLTGT DUE 01-25-2018 REG
Fixed Income	1,500,000	1,533,697.50	JPMORGAN CHASE & FLTGT RT 2.15305% DUE 03-01-2021
Fixed Income	2,600,000	2,658,409.00	JPMORGAN CHASE & FLTGT RT 2.15305% DUE 03-01-2021
Fixed Income	155,000	167,176.65	JPMORGAN CHASE 3.9% 07-15-2025
Fixed Income	1,100,000	1,161,832.10	JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017
Fixed Income	545,000	568,932.04	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	1,000,000	762,500.00	JPMORGAN CHASE CAP XXI CAP SECS FLTGT SERU DUE 01-15-2087/02-02-2012 BEO
Fixed Income	1,000,000	740,100.00	JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTGT DUE 05-15-2047/05-15-2012 REG
Fixed Income	200,000	204,000.00	KALLPA GENERACION 4.875% DUE 05-24-2026
Fixed Income	2,700,000	475,875.00	KAUPTHING BK HF MED TRM1 SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT
Fixed Income	2,000,000	2,124,750.00	KBC BANK NV 8% SUB 25/01/2023 USD
Fixed Income	50,000	57,103.50	KENT WASH SPL EVENTS CTR PUB FACS DIST REV 5.654% 12-01-2019 BEO TAXABLE
Fixed Income	279,867	286,066.16	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV 3.165% 04-01-2018 BEO TAXABLE
Fixed Income	610,000	686,203.03	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	100,000	101,897.00	KEYSIGHT 4.55% DUE 10-30-2024
Fixed Income	200,000	199,913.80	KINDER MORGAN 2.65% DUE 02-01-2019
Fixed Income	80,000	81,002.48	KINDER MORGAN 4.25% DUE 09-01-2024
Fixed Income	530,000	530,252.81	KINDER MORGAN 5.5 DUE 03-01-2044

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	25,000	23,569.58	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042
Fixed Income	80,000	81,913.60	KINDER MORGAN INC 4.3% DUE 06-01-2025
Fixed Income	345,000	350,546.91	KINDER MORGAN INC 5.55% DUE 06-01-2045
Fixed Income	50,000	54,543.70	KLA-TENCOR CORP 4.65% DUE 11-01-2024
Fixed Income	50,000	49,000.00	KLX INC 5.875% DUE 12-01-2022
Fixed Income	300,000	311,160.00	KOC HLDG A S 5.25% DUE 03-15-2023
Fixed Income	150,000	150,409.95	KOHL'S CORP 4.25% DUE 07-17-2025
Fixed Income	500,000	566,555.00	KOREA FIN CORP 4.625% DUE 11-16-2021
Fixed Income	300,000	326,712.00	KOREA GAS CORP 3.5% DUE 07-21-2025
Fixed Income	500,620.00	500,620.00	KOREA HSG FIN CORP COVERED BD 144A 1.625% DUE 09-15-2018 BEO
Fixed Income	250,000	256,030.00	KOREA HSG FIN CORP COVERED BD 144A 2.5% DUE 11-15-2020 BEO
Fixed Income	300,000	319,698.00	KOREA HYDRO & 3.25% DUE 06-15-2025
Fixed Income	580,000	613,362.76	KRAFT HEINZ FOODS 4.375% SR NT 01/06/2046 USD
Fixed Income	40,000	42,026.76	KROGER CO 2.95% DUE 11-01-2021
Fixed Income	710,000	847,332.46	KROGER CO 5.15% DUE 08-01-2043
Fixed Income	115,000	160,129.68	KROGER CO 6.9% DUE 04-15-2038
Fixed Income	400,000	409,664.00	KUNLUN ENERGY CO 3.75% DUE 05-13-2025
Fixed Income	52,000	54,711.23	L-3 COMMUNICATIONS 3.95% DUE 05-28-2024
Fixed Income	50,000	51,897.55	LAB CORP AMER 3.6% DUE 02-01-2025
Fixed Income	490,000	506,062.69	LAM RESH CORP 3.45% DUE 06-15-2023
Fixed Income	100,000	103,378.00	LAM RESH CORP 3.8% DUE 03-15-2025
Fixed Income	2,047,500	2,043,980.35	LAS VEGAS SANDS LLC TERM B LOAN DUE 12-19-2020 BEO
Fixed Income	650,000	629,687.50	LATAM AIRL'S GROUP 7.25% DUE 06-09-2020
Fixed Income	1,200,000	1,192,898.40	LAZARD GROUP LLC 3.75% DUE 02-13-2025
Fixed Income	-6,100,000	(176,540.71)	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	-2,400,000	(69,458.64)	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	6,100,000	-	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	2,400,000	-	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	-700,000	(58,642.71)	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	700,000	-	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	-66,300,000	(4,790,281.08)	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	66,300,000	-	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0
Fixed Income	-13,900,000	(2,227,946.21)	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FAL7
Fixed Income	13,900,000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FAL7
Fixed Income	-3,600,000	(381,463.92)	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	3,600,000	-	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D6D5
Fixed Income	-16,000,000	(463,057.60)	LCH_IRS LCH_WFBIUSD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	16,000,000	-	LCH_IRS LCH_WFBIUSD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9
Fixed Income	-1,800,000	(150,795.54)	LCH_IRS LCH_WFBIUSD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	1,800,000	-	LCH_IRS LCH_WFBIUSD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9
Fixed Income	3,800	1,146,298.24	LETRA TESOURO NACIONAL 0% 01/10/16
Fixed Income	1,700	496,925.32	LETRA TESOURO NACIONAL 0.0% T BOND 01/01/2017
Fixed Income	270,000	272,532.60	LEVEL 3 FING INC 5.625% DUE 02-01-2023
Fixed Income	735,000	789,343.70	LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020
Fixed Income	400,000	506,716.68	LLOYD'S BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	2,500,000	3,166,979.28	LLOYD'S BANKING GP 7.625% UNDATED NTS GBP20000
Fixed Income	400,000	507,315.57	LLOYD'S BANKING GP 7.875%-VAR COCOS SUB PERP
Fixed Income	886,855.20	886,855.20	LLOYD'S BANKING GROUP PLC 3.1% 07-06-2021
Fixed Income	650,000	648,171.55	LLOYD'S BK PLC 1.75% DUE 05-14-2018
Fixed Income	200,000	199,482.40	LLOYD'S BK PLC FLTGT RT 1.4076% DUE 08-17-2018
Fixed Income	330,000	334,476.78	LOCKHEED MARTIN 1.85% DUE 11-23-2018
Fixed Income	2,000,000	2,063,734.00	LOCKHEED MARTIN 2.5% DUE 11-23-2020
Fixed Income	45,000	53,044.70	LOCKHEED MARTIN 4.7% DUE 05-15-2046
Fixed Income	2,450,000	2,227,922.20	LONG BEACH MTG LN FLTGT RT 1.3879% DUE 10-25-2034
Fixed Income	51,022	47,516.01	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTGT RATE 10-25-2034 REG
Fixed Income	661,483	656,361.55	LONG BEACH MTG LN TR 2005-WL2 MTG PASSTHRU CTF CL M-1 08-25-2035 REG
Fixed Income	25,000	39,807.75	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE
Fixed Income	50,000	50,660.90	LOWES COS INC 5.4% DUE 10-15-2016
Fixed Income	900,000	898,153.20	MACQUARIE BK LTD SR FLT RT 144A DUE 10-27-2017 BEO
Fixed Income	600,000	640,197.00	MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043
Fixed Income	150,000	158,217.00	MAGNA INTL INC 3.625% DUE 06-15-2024
Fixed Income	1,300,000	1,373,190.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD/REGS
Fixed Income	3,000,000	3,168,900.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD/REGS
Fixed Income	200,000	203,500.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD/REGS
Fixed Income	300,000	305,250.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD/REGS
Fixed Income	1,049	1,049.24	Malaysian ringgit - Cash
Fixed Income	0	-	Malaysian ringgit - Cash
Fixed Income	0	(892,303.78)	Malaysian ringgit - Pending foreign exchange sales
Fixed Income	0	(882,869.09)	Malaysian ringgit - Pending foreign exchange sales
Fixed Income	80,000	79,527.44	MANITOBA PROV CDA DEB SER GM 2.125% DUE 06-22-2026 REG
Fixed Income	750,000	689,047.50	MARATHON OIL CORP 3.85% DUE 06-01-2025
Fixed Income	1,100,000	1,143,293.80	MARRIOTT INTL INC 3.125% DUE 10-15-2021
Fixed Income	300,000	295,500.00	MASISA S.A 9.5 DUE 05-05-2019
Fixed Income	125,000	134,265.87	MAY DEPT STORES CO 6.7% DUE 09-15-2028
Fixed Income	640,000	849,363.20	MCDONALD'S CORP 6.3% DUE 10-15-2037
Fixed Income	845,000	903,632.86	MCDONALD'S CORP MEDIUM TERM NTS BOOK ENTRY SR NT 5.35% DUE 03-01-2018
Fixed Income	775,000	774,793.85	MEDTRONIC INC .875% DUE 02-27-2017
Fixed Income	35,000	36,298.95	MEDTRONIC INC 2.5% DUE 03-15-2020
Fixed Income	585,000	586,084.01	MERCEDES-BENZ AUTO 1.52% DUE 03-15-2019
Fixed Income	500,000	527,582.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	1,600,000	1,688,262.40	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	715,000	710,853.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 11-03-2016
Fixed Income	700,000	702,254.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTR#00597 VAR RT DUE 05-02-2017
Fixed Income	1,102,000	1,093,932.25	MERRILL LYNCH & CO INC MTN BTRANCHE # TR00611 VAR RT DUE 06-06-2017
Fixed Income	196,000	194,628.00	MERRILL LYNCH & CO INC MTN NTS TRANCHE #TR 00449 VAR 11-17-2016

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,230,000	1,224,246.06	MERRILL LYNCH & CO VAR RT 8.95% DUE 05-18-2017
Fixed Income	344,618	307,182.33	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	1,120,000	1,133,963.04	METLIFE INC 3% DUE 03-01-2025
Fixed Income	60,000	64,503.84	METLIFE INC 4.6% DUE 05-13-2046
Fixed Income	65,000	83,909.73	METLIFE INC 6.375% DUE 06-15-2034
Fixed Income	1,100,000	1,091,750.00	METLIFE INC FLTGT RT 5.25% DUE 12-29-2049
Fixed Income	1,890,000	2,092,350.96	METLIFE INC SR NT 4.368% SER D STEP UP 09-15-2023 09-11-2015
Fixed Income	210,000	232,483.44	METLIFE INC SR NT 4.368% SER D STEP UP 09-15-2023 09-11-2015
Fixed Income	630,000	873,117.00	METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 07-01-2043 TAX
Fixed Income	150,000	166,711.50	METROPOLITAN TRANSN AUTH N Y REV 5.119% 11-15-2019 BEO TAXABLE
Fixed Income	35,000	47,197.85	METROPOLITAN TRANSN AUTH N Y REV 6.734% 11-15-2030 BEO TAXABLE
Fixed Income	95,000	130,440.70	METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 8% 10-01-2047 BEO TAXABLE
Fixed Income	70,000	78,021.30	METROPOLITAN WTR DIST SOUTH CALIF WTRWKS REV 6.25% 07-01-2039 BEO TAXABLE
Fixed Income	25,000	28,360.75	METROPOLITAN WTR DIST SOUTH CALIF WTRWKS REV 6.538% 07-01-2039 BEO TAXABLE
Fixed Income	55,000	299,893.06	MEX BONOS DE DESARROLLO GOVT NATL 5% 15/06/2017
Fixed Income	700	3,788.76	MEX BONOS DESARR 4.75% 14/06/18
Fixed Income	94,000	508,776.70	MEX BONOS DESARR 4.75% 14/06/18
Fixed Income	1,459	47,700.32	MEXICAN CETES INDXLINKD 4.0% 08/11/2046
Fixed Income	0	-	Mexican peso - Cash (externally held)
Fixed Income	-24,270	(24,269.96)	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	4,276	4,276.09	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	-1,488	(1,488.23)	Mexican peso - Cash Collateral Due to/from CCP Broker
Fixed Income	135,048	135,048.32	Mexican peso - Cash
Fixed Income	456	455.86	Mexican peso - Cash
Fixed Income	7,582	7,582.19	Mexican peso - Cash
Fixed Income	46,692	46,692.39	Mexican peso - Cash
Fixed Income	82,737	82,736.57	Mexican peso - Cash
Fixed Income	93,974	93,974.05	Mexican peso - Cash
Fixed Income	0	-	Mexican peso - Cash
Fixed Income	0	(0.01)	Mexican peso - Cash
Fixed Income	0	138,445.26	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	693,844.26	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	102,795.74	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	631,498.05	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	230,562.32	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	2,306,650.59	Mexican peso - Pending foreign exchange purchases
Fixed Income	0	(858,776.43)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(1,059,071.01)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(381,681.76)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(329,960.29)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(305,662.92)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(2,344,877.31)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(2,314,245.01)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	(2,553,867.74)	Mexican peso - Pending foreign exchange sales
Fixed Income	0	2,345,094.65	Mexican peso - Pending trade sales
Fixed Income	200,000	184,000.00	MEXICHEM SAB DE CV FIXED 5.875% DUE 09-17-2044
Fixed Income	0	-	MEXICO(UNITED MEXICAN STATES) 4.5% UDI IDX 04/12/2025 MXV100
Fixed Income	388,150	2,453,136.19	MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42
Fixed Income	18,799	608,174.56	MEXICO(UTD MEX ST) 4% UDI 15/11/2040 MXV100
Fixed Income	4,800	163,652.68	MEXICO(UTD MEX ST) 4.5% INDEX LINKED BDS22/11/35 MXN100
Fixed Income	529,446	5,236,222.72	MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I
Fixed Income	300,848	2,785,850.07	MFO METROPOLITAN WEST FUNDS HIGH YIELD BD FD CL I
Fixed Income	280,132	2,669,659.39	MFO NEUBERGER BERMAN INCOME FDS NEW SHORT DURATION HIGH INCOME FD INSTL CL
Fixed Income	18,206,188	225,392,608.43	MFO PIMCO AST BACKED SEC PORTFOLIO FD #460
Fixed Income	0	0.09	MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL
Fixed Income	152,181	1,523,334.64	MFO PIMCO SHORT TERM FLOATING NAV PORT
Fixed Income	300,000	283,500.00	MHP S A 8.25% DUE 04-02-2020
Fixed Income	75,000	84,916.50	MIAMI-DADE CNTY FLA SPL OBLIG 6.743% 04-01-2040 BEO TAXABLE
Fixed Income	55,000	62,504.75	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV 6.91% 07-01-2039 BEO TAXABLE
Fixed Income	50,000	53,551.30	MICROSOFT CORP 3.125% DUE 11-03-2025
Fixed Income	750,000	762,133.50	MICROSOFT CORP 3.75% DUE 02-12-2045
Fixed Income	525,000	592,016.25	MICROSOFT CORP 4.45% DUE 11-03-2045
Fixed Income	500,000	563,825.00	MICROSOFT CORP 4.45% DUE 11-03-2045
Fixed Income	750,000	775,359.75	MICROSOFT CORP FIXED 2.7% DUE 02-12-2025
Fixed Income	1,450,000	1,587,254.10	MIDAMERICAN ENERGY 3.5% DUE 10-15-2024
Fixed Income	135,000	147,778.83	MIDAMERICAN ENERGY 3.5% DUE 10-15-2024
Fixed Income	285,000	345,428.27	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043
Fixed Income	800,000	821,600.00	MINERVA LUXEMBOURG 7.75% DUE 01-31-2023
Fixed Income	3,400,000	3,422,042.20	MIZUHO BK LTD MIZUHO BK LTD FLTGT RT 144A10-20-2018 DUE 10-20-2018 BEO
Fixed Income	100,000	102,055.30	MOLEX ELECTR 3.9% DUE 04-15-2025
Fixed Income	1,175,000	1,173,841.45	MOLSON COORS 3% DUE 07-15-2026
Fixed Income	1,000,000	1,021,805.00	MONDELEZ INTL INC NT 2.25 DUE 02-01-2019
Fixed Income	50,000	51,507.90	MONSANTO CO NEW 3.375% DUE 07-15-2024
Fixed Income	1,035,000	1,045,826.10	MORGAN STANLEY 2.5% DUE 04-21-2021
Fixed Income	1,735,000	1,753,148.10	MORGAN STANLEY 2.5% DUE 04-21-2021
Fixed Income	1,350,000	1,445,062.95	MORGAN STANLEY 3.875% DUE 04-29-2024
Fixed Income	400,000	428,166.80	MORGAN STANLEY 3.875% DUE 04-29-2024
Fixed Income	130,000	139,154.21	MORGAN STANLEY 3.875% DUE 04-29-2024
Fixed Income	220,000	235,573.58	MORGAN STANLEY 4% DUE 07-23-2025
Fixed Income	700,000	749,552.30	MORGAN STANLEY 4% DUE 07-23-2025
Fixed Income	755,000	789,818.34	MORGAN STANLEY 4.35 DUE 09-08-2026
Fixed Income	15,000	15,372.00	MORGAN STANLEY 4.75% DUE 03-22-2017
Fixed Income	550,000	602,280.80	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	2,000,000	2,190,112.00	MORGAN STANLEY 4.875% DUE 11-01-2022
Fixed Income	1,085,000	1,187,848.24	MORGAN STANLEY 5% DUE 11-24-2025

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	50,000	54,739.55	MORGAN STANLEY 5% DUE 11-24-2025
Fixed Income	1,375,000	1,320,000.00	MORGAN STANLEY 5.45 DUE 12-29-2049
Fixed Income	500,000	561,057.50	MORGAN STANLEY 5.5% DUE 07-24-2020
Fixed Income	100,000	114,187.50	MORGAN STANLEY 5.5% DUE 07-28-2021
Fixed Income	80,000	91,211.60	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	400,000	541,688.80	MORGAN STANLEY 6.375% DUE 07-24-2042
Fixed Income	15,000	20,313.33	MORGAN STANLEY 6.375% DUE 07-24-2042
Fixed Income	600,000	554,755.80	MORGAN STANLEY ABS CAP I INC 2005-HE3 CL M-4 FLTGT RT 07-25-2035 REG
Fixed Income	1,400,000	1,378,459.60	MORGAN STANLEY ABS CAP I INC 2005-WMC3 CL M-4 VAR RT 03-25-2035 REG
Fixed Income	1,827,752	1,704,803.04	MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTGT RATE 02-25-2036
Fixed Income	2,300,000	2,168,113.40	MORGAN STANLEY ABS CAP I INC SER 2005-HE2 CL M-1 FLTGT RT 1-25-2035 REG
Fixed Income	840,000	878,225.88	MORGAN STANLEY BAML TRUST SERIES 2015-C22 CLASS A3 3.046% 03-15-2015
Fixed Income	80,000	83,800.08	MORGAN STANLEY BK 3.101% DUE 12-15-2047
Fixed Income	665,000	709,066.89	MORGAN STANLEY BK 3.326% DUE 12-15-2047
Fixed Income	50,000	52,463.20	MORGAN STANLEY BK AMER MERRILL SER 14-C18 CL A-2 3.194 10-15-2047
Fixed Income	800,000	880,868.00	MORGAN STANLEY CAP I TR 2015-MS1 CL A-4 3.779 05-15-2048 REG
Fixed Income	180,000	178,650.00	MORGAN STANLEY DEAN WITTER DISCOVER & CO VAR RT VAR RT DUE 12-15-2019
Fixed Income	485,000	486,843.00	MORGAN STANLEY DEAN WITTER DISCOVER & COMTN VAR RT DUE 12-01-2017
Fixed Income	435,000	441,355.35	MORGAN STANLEY DEAN WITTER DISCOVER & COVAR RT DUE 03-05-2018
Fixed Income	741,000	769,676.70	MORGAN STANLEY DEAN WITTER DISCOVER & COVAR RT DUE 07-28-2018
Fixed Income	30,000	31,391.22	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024
Fixed Income	1,000,000	1,004,257.00	MORGAN STANLEY FLTGT RT 2.0971% DUE 04-21-2021
Fixed Income	245,000	245,612.50	MORGAN STANLEY FLTGT RT 2.12511% DUE 07-15-2017
Fixed Income	100,000	106,250.00	MORGAN STANLEY FLTGT RT 4.12511% DUE 11-29-2019
Fixed Income	1,200,000	1,241,749.20	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007
Fixed Income	299,697	299,141.88	MORGAN STANLEY MTG FLTGT RT .7579% DUE 09-25-2035
Fixed Income	200,000	195,614.80	MOTOROLA SOLUTIONS 4% DUE 09-01-2024
Fixed Income	140,000	159,177.20	MOULTON-NIGUEL CALIF WTR DIST CTFS PARTN6.97% 09-01-2039 BEO TAXABLE
Fixed Income	1,500,000	1,535,704.50	MYLAN N V 3% DUE 12-15-2018
Fixed Income	300,000	312,000.00	MYRIAD INTL HLDGS 5.5% DUE 07-21-2025
Fixed Income	3,246,689	3,032,943.37	NATIONSTAR HOME FLTGT RT .7679% DUE 09-25-2036
Fixed Income	100,000	111,011.24	NATL BK OF GREECE 3.875% SNR 07/10/2016 EUR
Fixed Income	650,000	649,730.25	NATL CY BK CLEV OH MED T TRANCHE # SB00006 VAR DTD 12/12/06 DUE 12-15-16
Fixed Income	1,500,000	1,497,709.50	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	1,400,000	1,397,862.20	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	115,000	116,705.10	NATL RETAIL PPTYS 3.3 DUE 04-15-2023
Fixed Income	1,969,432	1,878,507.33	NAVIENT STUDENT LN SER 2014-2 CL A FLTGT 03-25-2043
Fixed Income	1,898,156	1,810,829.46	NAVIENT STUDENT LN TR 2014-3 STUDENT LN BACKED NT CL A FLTGT RATE 03-25-2083 REG
Fixed Income	75,000	78,925.20	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023
Fixed Income	1,130,000	1,266,241.84	NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021
Fixed Income	900,000	1,007,856.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	210,000	235,166.40	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	91,784	91,843.63	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG
Fixed Income	511,948	512,062.45	NCUA GTD NTS TR 2010-R2 GTD NT CL A-DUE 11-06-2017 REG
Fixed Income	903,672	905,631.89	NCUA GTD NTS TR 2010-R3 SR II-A NT .754% DUE 12-08-2020 BEO
Fixed Income	40,000	46,978.00	NEVADA SYS HIGHER ED UNIVS REV 7.9% 07-01-2040 BEO TAXABLE
Fixed Income	150,000	155,007.45	NEW BRUNSWICK PROV CDA BD 2.75% DUE 06-15-2018 REG
Fixed Income	339,596	339,131.09	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-1 FLTGT RATE 07-25-2035 REG
Fixed Income	2,400,000	2,352,631.20	NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-2 VAR RATE 07-25-2035 REG
Fixed Income	0	0.01	New Israeli shekel - Cash
Fixed Income	185,000	201,849.80	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	-2	(1.55)	New Taiwan dollar - Cash
Fixed Income	0	0.06	New Taiwan dollar - Cash
Fixed Income	0	(866,758.34)	New Taiwan dollar - Pending foreign exchange sales
Fixed Income	0	(605,476.11)	New Taiwan dollar - Pending foreign exchange sales
Fixed Income	350,000	402,888.50	NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE
Fixed Income	205,000	209,565.35	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 2.61% 02-01-2025 BEO TAXABLE
Fixed Income	650,000	851,272.50	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE
Fixed Income	160,000	184,190.40	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 6.385% DUE 12-01-2029 REG TAXABLE
Fixed Income	100,000	109,272.00	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT 5% 05-01-2019 BEO
Fixed Income	100,000	120,476.00	NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE
Fixed Income	5,313	5,313.08	New Zealand dollar - Cash
Fixed Income	0	0.01	New Zealand dollar - Cash
Fixed Income	8,821	8,821.35	New Zealand dollar - Cash
Fixed Income	644	644.31	New Zealand dollar - Cash
Fixed Income	0	-	New Zealand dollar - Cash
Fixed Income	0	(916,902.54)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	0	(1,714,906.79)	New Zealand dollar - Pending foreign exchange sales
Fixed Income	37,759	37,758.71	New Zealand dollar - Variation Margin
Fixed Income	500,000	368,640.05	NEW ZEALAND(GOVT) 3% BDS 15/04/20 NZD1000
Fixed Income	2,900,000	2,138,112.31	NEW ZEALAND(GOVT) 3% BDS 15/04/20 NZD1000
Fixed Income	1,300,000	999,553.81	NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2025NZD
Fixed Income	2,395,000	1,841,485.67	NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2025NZD
Fixed Income	790,109	774,467.88	NEWCASTLE MTG SECS TR 2006-1 ASSET BKD NT CL A-4 FLTGT RT 03-25-2036
Fixed Income	1,400,000	1,458,494.80	NEWELL BRANDS INC 3.15% DUE 04-01-2021
Fixed Income	2,233,836	2,636,622.21	NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A'
Fixed Income	1,500,000	1,510,537.50	NEXTERA ENERGY CAP 2.056% DUE 09-01-2017
Fixed Income	720,000	721,735.20	NEXTERA ENERGY CAP STEP CPN 1.586% DUE 06-01-2017
Fixed Income	1,175,773	1,175,575.86	NISSAN AUTO .87% DUE 11-15-2018
Fixed Income	335,000	340,330.18	NOBLE ENERGY INC 3.9% DUE 11-15-2024
Fixed Income	95,000	95,667.75	NOBLE ENERGY INC 5.05% DUE 11-15-2044
Fixed Income	900,000	950,031.00	NORFOLK SOUTHN 7.7% DUE 05-15-2017
Fixed Income	720,000	750,891.60	NORTHEAST UTILS 3.15% DUE 01-15-2025
Fixed Income	65,000	67,667.34	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045
Fixed Income	8,147	8,147.16	Norwegian krone - Cash



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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	31	30.94	Norwegian krone - Cash
Fixed Income	0	0.03	Norwegian krone - Cash
Fixed Income	545	544.56	Norwegian krone - Cash
Fixed Income	450,000	512,951.40	NOVARTIS CAP CORP 4% DUE 11-20-2045
Fixed Income	1,120,000	1,042,191.36	NOVASTAR MTG FDG FLTG RT .9379% DUE 01-25-2036
Fixed Income	600,000	487,011.38	NOVO BANCO SA 5% MTN 23/04/19 EUR1000
Fixed Income	75,000	72,750.00	NUSTAR LOGISTICS L 4.8% DUE 09-01-2020
Fixed Income	45,000	47,700.00	NUSTAR LOGISTICS L STEP CPN 8.15% DUE 04-15-2018
Fixed Income	500,000	718,695.00	NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI
Fixed Income	600,000	847,206.00	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037
Fixed Income	670,000	799,457.40	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO
Fixed Income	900,000	1,181,349.90	NYU HOSPS CTR 5.75% DUE 07-01-2043
Fixed Income	65,000	68,554.98	OCCIDENTAL PETE 3.4% DUE 04-15-2026
Fixed Income	400,000	390,720.00	OCP S A 4.5% DUE 10-22-2025
Fixed Income	400,000	172,000.00	OEBRECHT FIN LTD 7.125% DUE 06-26-2042
Fixed Income	173,480	32,093.80	OEBRECHT OFFSHORE 6.75% DUE 10-01-2022
Fixed Income	260,220	48,140.70	OEBRECHT OFFSHORE 6.75% DUE 10-01-2022
Fixed Income	1,000,000	985,018.00	OHA CR PARTNERS VAR RT 0% DUE 07-20-2024
Fixed Income	1,535,199	1,527,319.18	OHA CR PARTNERS VI FLTG RT 1.5309% DUE 05-15-2023
Fixed Income	10,000	11,771.80	OKLAHOMA CITY OKLA ARPT TRUST 6.86% 07-01-2043 BEO TAXABLE
Fixed Income	640,000	649,318.40	OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025
Fixed Income	20,000	21,064.62	OMNICOM GROUP INC 3.6% DUE 04-15-2026
Fixed Income	1,600,000	1,837,272.00	ONCOR ELEC 5.75% DUE 09-30-2020
Fixed Income	100,000	100,346.40	ONT PROV CDA BD 1.1 DUE 10-25-2017 REG
Fixed Income	140,000	152,425.28	ONT PROV CDA BD 4 DUE 10-07-2019 BEO
Fixed Income	100,000	104,048.20	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	100,000	104,048.20	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	8,000,000	8,371,576.00	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	100,000	101,355.40	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	600,000	608,132.40	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG
Fixed Income	1,175,000	1,179,183.00	ORACLE CORP 2.4% DUE 09-15-2023
Fixed Income	100,000	100,250.90	ORACLE CORP 2.65% DUE 07-15-2026
Fixed Income	40,000	40,328.12	ORACLE CORP 4% DUE 07-15-2046
Fixed Income	1,310,000	1,320,745.93	ORACLE CORP 4% DUE 07-15-2046
Fixed Income	715,000	760,419.66	ORACLE CORP 4.3% DUE 07-08-2034
Fixed Income	660,000	775,064.40	OREGON ST 5.762% 06-01-2023 BEO TAXABLE
Fixed Income	40,000	45,372.80	OSCEOLA CNTY FLA CAP IMPTS REV 6.946% 10-01-2039 BEO TAXABLE
Fixed Income	580,000	580,000.00	OTC CASH COLLATERAL RECEIVABLE FROM SOCI ETE GENERALE
Fixed Income	-260,000	(260,000.00)	OTC DER CASH COLL PAY TO BARCLAYS
Fixed Income	-10,000	(10,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	-110,000	(110,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	-280,000	(280,000.00)	OTC DER CASH COLL PAY TO DEUTSCHE
Fixed Income	-560,000	(560,000.00)	OTC DER CASH COLL PAYABLE TO SOCIETE GENERALE
Fixed Income	310,000	310,000.00	OTC DER CASH COLL REC FROM DEUTSCHE
Fixed Income	391,000	391,000.00	OTC DER CASH COLL RECEIVABLE FROM UBSSEC
Fixed Income	93,000	93,000.00	OTC DER CASH COLL RECEI FROM CITIBANK
Fixed Income	-230,000	(230,000.00)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL
Fixed Income	-460,000	(460,000.00)	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER
Fixed Income	-270,000	(270,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	-270,000	(270,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	-360,000	(360,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	-270,000	(270,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	-320,000	(320,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	-430,000	(430,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS
Fixed Income	-20,000	(20,000.00)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH
Fixed Income	-110,000	(110,000.00)	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50
Fixed Income	-30,000	(30,000.00)	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50
Fixed Income	260,000	260,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS
Fixed Income	10,000	10,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK
Fixed Income	300,000	300,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL
Fixed Income	680,000	680,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC
Fixed Income	1,080,000	1,080,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC
Fixed Income	350,000	350,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL
Fixed Income	560,000	560,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	270,000	270,000.00	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE
Fixed Income	340,000	340,000.00	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE
Fixed Income	262,000	262,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK
Fixed Income	450,000	450,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA
Fixed Income	1,640,000	1,640,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA
Fixed Income	370,000	370,000.00	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED
Fixed Income	50,000	53,733.90	PAC GAS & ELEC CO 3.5% DUE 10-01-2020
Fixed Income	440,000	434,368.00	PAC LIFE GLOBAL FDG MEDIUM TERM SR S TRANCHE # SR 00009 DUE 06-02-2018 BEO
Fixed Income	1,800,000	2,321,737.20	PACIFIC BELL 7.125% DUE 03-15-2026
Fixed Income	115,000	148,333.21	PACIFIC BELL 7.125% DUE 03-15-2026
Fixed Income	40,000	41,316.48	PACKAGING CORP 3.65% DUE 09-15-2024
Fixed Income	599,804	645,362.42	PANTHER CDO V BV FRN CDO SER V-A CLS A1 144A 15/10/2084 EUR
Fixed Income	265,000	297,944.80	PASADENA CALIF AREA CMNTY COLLEGE DIST 6.654% 08-01-2034 BEO TAXABLE
Fixed Income	-717,172	(717,172.00)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Fixed Income	800,000	824,800.00	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG
Fixed Income	200,000	150,250.00	PESQUERA EXALMAR SA 7.375% DUE 01-31-2020
Fixed Income	400,000	429,795.08	PETROBRAS GLOB FIN 6.25% GTD SNR 14/12/26 GBP
Fixed Income	350,000	284,270.00	PETROBRAS GLOBAL 4.375% DUE 05-20-2023
Fixed Income	2,550,000	2,631,600.00	PETROBRAS GLOBAL 8.375% DUE 05-23-2021
Fixed Income	100,000	100,500.00	PETROBRAS GLOBAL 8.75% DUE 05-23-2026
Fixed Income	400,000	402,000.00	PETROBRAS GLOBAL 8.75% DUE 05-23-2026

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	500,000	451,750.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	500,000	451,750.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	1,200,000	1,084,200.00	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT FLTG DUE 01-15-2019 REG
Fixed Income	300,000	293,467.78	PETROBRAS GLOBAL FINANCE B.V. 3.75% BDS 14/01/2021 EUR1000
Fixed Income	650,000	494,000.00	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG
Fixed Income	400,000	353,880.00	PETROBRAS GLOBAL FLTG RT 3.53635% DUE 03-17-2020
Fixed Income	350,000	320,582.50	PETROBRAS INTL FIN 5.375% DUE 01-27-2021
Fixed Income	1,100,000	1,007,545.00	PETROBRAS INTL FIN 5.375% DUE 01-27-2021
Fixed Income	500,000	483,050.00	PETROBRAS INTL FIN 5.75% DUE 01-20-2020
Fixed Income	2,000,000	1,932,200.00	PETROBRAS INTL FIN 5.75% DUE 01-20-2020
Fixed Income	800,000	826,000.00	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	100,000	103,250.00	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	400,000	324,840.00	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG
Fixed Income	80,000	81,104.00	PETROLEOS 4.875% DUE 01-18-2024
Fixed Income	670,000	756,707.38	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	250,000	380,380.50	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	60,000	70,549.20	PHIL PA AUTH FOR INDL DEV PENSION RET SYS-SER A 6.35 DUE 04-15-28 BEO TAXABLE
Fixed Income	50,000	54,918.20	PHILIP MORRIS INTL 4.25% DUE 11-10-2044
Fixed Income	0	-	Philippine peso - Cash
Fixed Income	0	(83,541.42)	Philippine peso - Pending trade purchases
Fixed Income	650,000	671,988.85	PIEDMONT OPER 4.45% DUE 03-15-2024
Fixed Income	150,000	147,101.85	PLAINS ALL AMERN 3.65 DUE 06-01-2022
Fixed Income	100,000	96,907.00	PLAINS ALL AMERN 3.85% DUE 10-15-2023
Fixed Income	80,000	85,828.00	PNC FINL SVCS 3.9% DUE 04-29-2024
Fixed Income	200,000	202,592.60	POINSETTIA FIN LTD 6.625% DUE 06-17-2031
Fixed Income	200,000	202,592.60	POINSETTIA FIN LTD 6.625% DUE 06-17-2031
Fixed Income	40,000	40,777.44	POLAND REP 0% BDS 07/03/2026 USD 3.25% DUE 04-06-2026 REG
Fixed Income	1	1.06	Polish zloty - Cash
Fixed Income	0	(290,798.37)	Polish zloty - Pending foreign exchange sales
Fixed Income	0	(71,413.31)	Polish zloty - Pending foreign exchange sales
Fixed Income	0	(152,004.22)	Polish zloty - Pending foreign exchange sales
Fixed Income	0	514,219.92	Polish zloty - Pending trade sales
Fixed Income	0	-	Polish zloty - Recoverable taxes
Fixed Income	100,000	98,000.00	POPULAR INC SR NT 7 DUE 07-01-2019
Fixed Income	100,000	113,531.00	PORTSMOUTH VA 6.279% 01-15-2040 BEO TAXABLE
Fixed Income	375,000	379,075.13	PPL CAP FDG INC 3.1% DUE 05-15-2026
Fixed Income	100,000	100,631.00	PRESTIGE AUTO 2.98% DUE 11-16-2020
Fixed Income	212,000	210,304.00	PRIN LIFE INC FUNDINGS TRS SECD TRANCHE # TR 00098 VAR RT DUE 02-01-2017
Fixed Income	110,000	149,289.25	PROCTER & GAMBLE 6.45% DUE 01-15-2026
Fixed Income	925,000	962,590.15	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	765,000	815,363.78	PROLOGIS L P 3.75% DUE 11-01-2025
Fixed Income	105,000	116,264.92	PROLOGIS L P 4.25 DUE 08-15-2023
Fixed Income	1,000,000	1,160,513.00	PROTECTIVE LIFE 7.375% DUE 10-15-2019
Fixed Income	1,000,000	1,003,234.00	PROVID HLTH & SVCS FLTG RT 1.5961% DUE 10-01-2017
Fixed Income	80,000	81,534.64	PRUDENTIAL FINANCIAL INC 2.3 BDS DUE 08-15-2018 USD1000
Fixed Income	50,000	50,750.00	PRUDENTIAL FINL 1.82% DUE 05-10-2018
Fixed Income	65,000	65,568.75	PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045
Fixed Income	1,135,000	1,179,385.31	PRUDENTIAL FINL INC 3.5 DUE 05-15-2024 REG
Fixed Income	1,155,000	1,132,477.50	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG
Fixed Income	590,000	760,685.82	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	115,000	116,868.75	PRUDENTIAL FINL INC RETAIL MEDIUM TERM TR 00013 VAR RT DUE 08-10-2018
Fixed Income	900,000	1,002,252.60	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	1,000,000	1,285,200.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	100,000	29,000.00	PUERTO RICO COMWLTH GOVT DEV BK FIXED 4.704% 12-31-2049 IN DEFAULT
Fixed Income	1,720,000	1,963,741.20	PUGET ENERGY INC NEW 5.625 07-15-2022
Fixed Income	130,000	151,432.97	PUGET ENERGY INC NEW SR SECD NT 6.5 DUE 12-15-2020
Fixed Income	260,000,000	4,963.04	PUT SWAPTION JPY CHASUS33 6M .3%/6MLIBOREuropean 317U634L0 14/11/2016
Fixed Income	180,000,000	3,435.95	PUT SWAPTION JPY CHASUS33 6M .3%/6MLIBOREuropean 317U634L0 14/11/2016
Fixed Income	600,000	30,156.00	PUT SWAPTION USD MSCSUS33 6M 2.6075%/3M LIBOR EUROPEAN 317U971K3 11-15-2018
Fixed Income	65,900,000	-	PUT SWAPTION USD RBOSGB2RTCM 6M 1.25%/3MLIBOR EUROPEAN 317U337L0 07-05-2016
Fixed Income	-1,800,000	(163.38)	PUT SWPTN GBP BARCGB33 6M 2.185%/6MLIBOREuropean 317U629L7 12/08/2016
Fixed Income	-400,000	-	PUT SWPTN GBP CHASUS33 6M 1.68%/6MLIBOR European 317U468L1 05/07/2016
Fixed Income	-500,000	-	PUT SWPTN GBP MSCSUS33 6M 1.68%/6MLIBOR European 317U469L0 05/07/2016
Fixed Income	3,300,000	38.94	PUT SWPTN USD CHASUS33 6M 3.35%/3MLIBOR European 317U964J5 09-12-2016
Fixed Income	29,600,000	-	PUT SWPTN USD CITIUS33 6M 1.2%/3MLIBOR European 317U981K1 07-18-2016
Fixed Income	12,800,000	1,084.16	PUT SWPTN USD CITIUS33 6M 1.25%/3MLIBOR European 317U690L1 12-27-2016
Fixed Income	19,200,000	1,626.24	PUT SWPTN USD CITIUS33 6M 1.25%/3MLIBOR European 317U690L1 12-27-2016
Fixed Income	25,000,000	-	PUT SWPTN USD CITIUS33 6M 1.25%/3MLIBOR European 317U802K8 07-05-2016
Fixed Income	29,100,000	-	PUT SWPTN USD CITIUS33 6M 1.25%/3MLIBOR European 317U802K8 07-05-2016
Fixed Income	-4,000,000	(117.60)	PUT SWPTN USD CITIUS33 6M 1.4%/3MLIBOR European 317U753L5 07-21-2016
Fixed Income	-1,500,000	(44.10)	PUT SWPTN USD CITIUS33 6M 1.4%/3MLIBOR European 317U753L5 07-21-2016
Fixed Income	56,500,000	-	PUT SWPTN USD CITIUS33 6M 1.5%/3MLIBOR European 317U606K6 07-05-2016
Fixed Income	1,500,000	120.30	PUT SWPTN USD CITIUS33 6M 1.78%/3MLIBOR European 317U752L6 07-21-2016
Fixed Income	4,100,000	328.82	PUT SWPTN USD CITIUS33 6M 1.78%/3MLIBOR European 317U752L6 07-21-2016
Fixed Income	-300,000	(59.91)	PUT SWPTN USD CITIUS33 6M 2.23%/3MLIBOR European 317U751L7 07-21-2016
Fixed Income	-800,000	(159.76)	PUT SWPTN USD CITIUS33 6M 2.23%/3MLIBOR European 317U751L7 07-21-2016
Fixed Income	-3,100,000	(296.98)	PUT SWPTN USD CITIUS33 6M 2.25%/3MLIBOR European 317U816L0 07-25-2016
Fixed Income	-16,700,000	(89,897.77)	PUT SWPTN USD CITIUS33 6M 2.6%/3MLIBOR European 317U190L6 09-24-2018
Fixed Income	3,300,000	92,210.58	PUT SWPTN USD CITIUS33 6M 2.97%/3MLIBOR European 317U191L5 09-24-2018
Fixed Income	6,400,000	1,322.88	PUT SWPTN USD CSFPGB2L 6M 3.4%/3MLIBOR European 317U458K5 12-05-2016
Fixed Income	600,000	47,354.58	PUT SWPTN USD DEUTGB2L 6M 2.15%/3MLIBOR European 317U798L2 06-15-2018
Fixed Income	800,000	63,139.44	PUT SWPTN USD DEUTGB2L 6M 2.15%/3MLIBOR European 317U798L2 06-15-2018
Fixed Income	-14,100,000	(91,012.60)	PUT SWPTN USD DEUTGB2L 6M 2.5%/3MLIBOR European 317U167L5 10-23-2018
Fixed Income	2,800,000	96,017.04	PUT SWPTN USD DEUTGB2L 6M 2.86%/3MLIBOR European 317U168L4 10-23-2018
Fixed Income	40,600,000	-	PUT SWPTN USD GSCMUS33 6M 1.15%/3MLIBOR European 317U979K5 07-05-2016

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	32,000,000	-	PUT SWPTN USD GSCMUS33 6M 1.15%/3MLIBOR European 317U979K5 07-05-2016
Fixed Income	30,650,000	2,596.06	PUT SWPTN USD GSCMUS33 6M 1.25%/3MLIBOR European 317U706L3 12-27-2016
Fixed Income	30,650,000	2,596.06	PUT SWPTN USD GSCMUS33 6M 1.25%/3MLIBOR European 317U706L3 12-27-2016
Fixed Income	103,800,000	-	PUT SWPTN USD GSCMUS33 6M 1.25%/3MLIBOR European 317U806K4 07-05-2016
Fixed Income	55,100,000	-	PUT SWPTN USD GSCMUS33 6M 1.25%/3MLIBOR European 317U806K4 07-05-2016
Fixed Income	36,500,000	-	PUT SWPTN USD GSCMUS33 6M 1.25%/3MLIBOR European 317U806K4 07-05-2016
Fixed Income	44,100,000	-	PUT SWPTN USD GSCMUS33 6M 1.25%/3MLIBOR European 317U806K4 07-05-2016
Fixed Income	-16,700,000	(89,897.77)	PUT SWPTN USD GSCMUS33 6M 2.6%/3MLIBOR European 317U180L8 09-24-2018
Fixed Income	-16,500,000	(88,821.15)	PUT SWPTN USD GSCMUS33 6M 2.6%/3MLIBOR European 317U180L8 09-24-2018
Fixed Income	-3,100,000	(11,883.54)	PUT SWPTN USD GSCMUS33 6M 2.8%/3MLIBOR European 317U856J6 08-20-2018
Fixed Income	700,000	19,282.55	PUT SWPTN USD GSCMUS33 6M 2.94%/3MLIBOR European 317U857J5 08-20-2018
Fixed Income	3,300,000	92,210.58	PUT SWPTN USD GSCMUS33 6M 2.97%/3MLIBOR European 317U179L1 09-24-2018
Fixed Income	3,300,000	92,210.58	PUT SWPTN USD GSCMUS33 6M 2.97%/3MLIBOR European 317U179L1 09-24-2018
Fixed Income	9,100,000	-	PUT SWPTN USD MSCSUS33 6M 1.25%/3MLIBOR European 317U340L5 07-01-2016
Fixed Income	-8,800,000	(76,907.60)	PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U942K9 10-17-2018
Fixed Income	-2,800,000	(27,044.08)	PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U955K3 12-10-2018
Fixed Income	-2,800,000	(25,904.48)	PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U970K4 11-15-2018
Fixed Income	-8,500,000	(93,039.30)	PUT SWPTN USD MSCSUS33 6M 2.3%/3MLIBOR European 317U448L6 03-29-2019
Fixed Income	-1,800,000	(12.06)	PUT SWPTN USD MSCSUS33 6M 2.5%/3MLIBOR European 317U563L5 07-25-2016
Fixed Income	600,000	31,748.70	PUT SWPTN USD MSCSUS33 6M 2.59%/3MLIBOR European 317U959K9 12-10-2018
Fixed Income	1,800,000	104,984.64	PUT SWPTN USD MSCSUS33 6M 2.6%/3MLIBOR European 317U447L7 03-29-2019
Fixed Income	1,900,000	92,568.57	PUT SWPTN USD MSCSUS33 6M 2.605%/3MLIBOR European 317U943K8 10-17-2018
Fixed Income	-42,600,000	(241,861.50)	PUT SWPTN USD MSCSUS33 6M 2.7%/3MLIBOR European 317U211L1 12-12-2018
Fixed Income	-3,000,000	(11,500.20)	PUT SWPTN USD MSCSUS33 6M 2.8%/3MLIBOR European 317U840J5 08-20-2018
Fixed Income	-6,600,000	(25,300.44)	PUT SWPTN USD MSCSUS33 6M 2.8%/3MLIBOR European 317U840J5 08-20-2018
Fixed Income	1,500,000	43,563.00	PUT SWPTN USD MSCSUS33 6M 2.905%/3MLIBOR European 317U841J4 08-20-2018
Fixed Income	700,000	20,329.40	PUT SWPTN USD MSCSUS33 6M 2.905%/3MLIBOR European 317U841J4 08-20-2018
Fixed Income	8,500,000	239,728.90	PUT SWPTN USD MSCSUS33 6M 3.05%/3MLIBOR European 317U212L0 12-12-2018
Fixed Income	58,900,000	229.71	PUT SWPTN USD NGFPUS33 6M 1.0%/3MLIBOR European 317U653L6 08-08-2016
Fixed Income	8,300,000	-	PUT SWPTN USD NGFPUS33 6M 1.25%/3MLIBOR European 317U336L1 07-05-2016
Fixed Income	600,000	47,354.58	PUT SWPTN USD NGFPUS33 6M 2.15%/3MLIBOR European 317U797L3 06-15-2018
Fixed Income	300,000	255,000.00	PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO
Fixed Income	100,000	101,696.90	PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO
Fixed Income	1,200,000	1,220,362.80	PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO
Fixed Income	1,200,000	1,143,298.80	PVPTL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTG RT DUE 12-27-2044
Fixed Income	4,000,000	3,964,992.00	PVPTL ACAS CLO 2013-2 LTD/ACAS CLO 2013-2 LL SR SECD NT CL A-1A 10-25-2025
Fixed Income	500,000	532,250.00	PVPTL AEROPUERTOS DOMIN SIGLO XXI S A GTD SR SECD NT 144A 9.25 DUE 11-13-19
Fixed Income	600,000	516,000.00	PVPTL AES EL SALVADOR TR II SR NT 144A 6.75% DUE 03-28-2023/03-28-2013 BEO
Fixed Income	1,300,000	598,000.00	PVPTL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	5,973	6,242.10	PVPTL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	300,000	341,712.00	PVPTL ALROSA FIN S A GTD NT 144A 7.75% DUE 11-03-2020 BEO
Fixed Income	1,100,000	1,006,500.00	PVPTL ALTICE FINCO S A 7.625% DUE 02-15-2025
Fixed Income	500,000	457,500.00	PVPTL ALTICE FINCO S A 7.625% DUE 02-15-2025
Fixed Income	160,000	164,325.92	PVPTL AMERICAN TOWER TR I 144A 3.07 DUE 03-15-2023 BEO
Fixed Income	890,000	1,008,111.90	PVPTL AMERICAN TRANSMISSION SYS INC SR NT 5.25% DUE 01-15-2022/12-15-2009 BEO
Fixed Income	500,000	451,250.00	PVPTL ANADOLU EFES BIRACILIK VE MALT SANAYI A S 3.375 11-01-2022
Fixed Income	300,000	301,500.00	PVPTL ARCOR S A I C NT 144A 6% DUE 07-06-2023/07-06-2016 BEO
Fixed Income	900,000	888,750.00	PVPTL ARCOS DORADOS HLDGS INC SR NT 6.625 DUE 09-27-2023
Fixed Income	1,900,000	1,892,641.30	PVPTL ARES XXIV CLO LTD/ARES XXIV CLO LLC SER 2012-2A FLTG CL AR 10-12-2023
Fixed Income	1,000,000	988,184.00	PVPTL ATLAS SR LN FD III LTD SER 2013-1A CL A FLTG RATE DUE 08-18-2025 BEO
Fixed Income	100,000	98,149.00	PVPTL AVIATION CAP GROUP CORP 4.875% 10-01-2025
Fixed Income	1,600,000	1,595,105.60	PVPTL BABSON CLO LTD 2012-II/BABSON CLO 2012 SR SECD NT CL A-1R FLTG 05-15-2023
Fixed Income	75,000	78,898.88	PVPTL BAE SYS HLDGS INC GTD NT 144A 3.8% DUE 10-07-2024 BEO
Fixed Income	450,000	478,786.50	PVPTL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	1,400,000	1,489,558.00	PVPTL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	500,000	531,985.00	PVPTL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	500,000	555,940.00	PVPTL BANCO INTERNACIONAL DEL PERU S A APANAM SR NT 144A 5.75 DUE 10-07-2020
Fixed Income	300,000	315,000.00	PVPTL BANGALINK DIGITAL COMMUNICATIONS LTD SR NT 144A 8.625 DUE 05-06-2019 BEO
Fixed Income	450,000	399,150.00	PVPTL BANTRAB SR TR SR NT 3C7 9 DUE 11-14-2020 BEO
Fixed Income	600,000	669,822.00	PVPTL BBVA BANCOMER S A TEXAS 6.75 9-30-2022
Fixed Income	300,000	331,557.00	PVPTL BHARTI AIRTEL INTERNATIO 5.35 05-20-2024
Fixed Income	96,239	99,686.01	PVPTL BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-16-2028
Fixed Income	100,000	86,500.00	PVPTL BOMBARDIER INC 7.5% DUE 03-15-2025
Fixed Income	600,000	639,000.00	PVPTL BRASKEM FIN LTD NT 144A 7% DUE 05-07-2020/05-07-2010 BEO
Fixed Income	300,000	316,014.00	PVPTL CAR INC SR NT 144A 6.125% DUE 02-04-2020/02-04-2015 BEO
Fixed Income	2,000,000	1,974,162.00	PVPTL CARLYLE GLOBAL MKT STRATEGIES CLO FLTG SER2013-3A CL A1A 07-15-2025 BEO
Fixed Income	300,000	253,500.00	PVPTL CBC AMMO LLC / CBC FINCO INC SR NT144A 7.25 11-15-21/11-14-13 BEO
Fixed Income	300,000	318,000.00	PVPTL CEMENTOS PROGRESO TR GTD SR NT 7.125 11-06-2023
Fixed Income	500,000	515,000.00	PVPTL CEMEX S A B DE C V GTD SR SECD NT 5.875% DUE 03-25-2019/03-25-2016 BEO
Fixed Income	1,120,000	1,170,897.28	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 3.579% 07-23-2020
Fixed Income	100,000	104,544.40	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 3.579% 07-23-2020
Fixed Income	40,000	41,817.76	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 3.579% 07-23-2020
Fixed Income	100,000	107,473.60	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 4.464% 07-23-2022
Fixed Income	125,000	134,342.00	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 4.464% 07-23-2022
Fixed Income	1,555,000	1,700,084.61	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 4.908% 07-23-2025
Fixed Income	400,000	437,320.80	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 4.908% 07-23-2025
Fixed Income	1,215,000	1,328,361.93	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 4.908% 07-23-2025
Fixed Income	100,000	118,418.50	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 6.384% 10-23-2035
Fixed Income	590,000	704,472.39	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 6.484% 10-23-2045 BEO
Fixed Income	100,000	119,402.10	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 6.484% 10-23-2045 BEO
Fixed Income	1,000,000	1,194,021.00	PVPTL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 6.484% 10-23-2045 BEO
Fixed Income	200,000	205,376.00	PVPTL CHENIERE CORPUS CHRISTI HLDGS LLC SR SECD NT 144A 7% DUE 06-30-2024 BEO
Fixed Income	300,000	284,250.00	PVPTL CIELO S A / CIELO USA INC UNIT NT 144A 3.75% DUE 11-16-2022 BEO
Fixed Income	718,252	664,739.38	PVPTL CIT ED LN TR 2007-1 CL A FLTG RATEDUE 03-25-2042
Fixed Income	480,000	520,456.80	PVPTL CMO 225 LIBERTY STR TR 2016-225L CTF CL A 144A 3.597 02-10-2036

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Fixed Income	470,000	518,901.15	PVTPL CMO AMERICOLD 2010 LLC TR COML MTGSSER 2010-ART A2FX 4.9543 12-09-2019
Fixed Income	110,000	112,161.94	PVTPL CMO BAMLL-DB 2012-OSI TR COML MTG PASSTHRU CTF CL B 4.83 04-13-2029
Fixed Income	552,616	483,412.26	PVTPL CMO BAYVIEW COML ASSET TR 2007-1 CL A-1 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	568,777	474,950.20	PVTPL CMO BAYVIEW COML ASSET TR 2007-3 CL A1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	905,562	804,541.82	PVTPL CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035BEO
Fixed Income	1,133,221	1,071,894.42	PVTPL CMO BCAP LLC 2012-RR2 SER 2012-RR2CL 8A3 FLT RT DUE 07-26-2036 BEO
Fixed Income	2,798	2,790.22	PVTPL CMO CITIGROUP MTG LN TR 2009-6 144A VAR RT DUE 04-25-2037 BEO
Fixed Income	470,000	508,531.07	PVTPL CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO
Fixed Income	155,000	155,661.85	PVTPL CMO HILTON USA TR 2013-HLT CL AFX 2.6621 DUE 11-05-2030 BEO
Fixed Income	63,584	62,153.72	PVTPL CMO LSTAR SECS INVT LTD 2015-10/LSTAR SECS NT CL A-1 144A FLTG 11-02-2020
Fixed Income	900,000	940,326.30	PVTPL CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO
Fixed Income	465,000	512,140.30	PVTPL CMO RBSS COML FDG INC 2013-GSP TR COML MTG PASS THRU CL A VAR 01-13-2032
Fixed Income	1,364,229	1,374,471.39	PVTPL CMO RBSS RESECURITIZATION TR 2009-12 FLTG 10-25-2035
Fixed Income	680,575	677,341.07	PVTPL CMO RBSS RESECURITIZATION TR 2010-1 CL 2-A1 144A VAR 07-26-2045 BEO
Fixed Income	30,971	30,970.98	PVTPL CMO RESOURCE CAP CORP LTD SER 2015-CRE3 CL A FLTG RT 03-15-2032
Fixed Income	1,100,000	1,098,419.30	PVTPL CMO RFT 2015-FL1 ISSUER LTD/RFT 2015-FL1 C SR SECD NT CL A 08-15-2030
Fixed Income	61,371	61,371.33	PVTPL CMO RREF 2015-LT7 LLC & ITS SUBSIDIARIES NT CL A 144A 3 12-25-2032
Fixed Income	590,000	582,610.25	PVTPL CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043
Fixed Income	450,000	452,110.95	PVTPL CMO TIMBERSTAR TR I COM MTG PSTHTRUCTF 2006-1 144A A-FX5.668 DUE10-25-36
Fixed Income	500,000	440,000.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO
Fixed Income	400,000	378,000.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	3,100,000	2,929,500.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	900,000	850,500.00	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022
Fixed Income	400,000	422,400.00	PVTPL COLUMBUS INTL INC SR NT 7.375 03-30-2021
Fixed Income	400,000	390,000.00	PVTPL COMCEL TR SR NT 144A 6.875% DUE 02-06-2024/02-06-2014 BEO
Fixed Income	20,000	20,500.00	PVTPL COMMSCOPE TECHNOLOGIES FIN LLC SR NT 144A 6% DUE 06-15-2025/06-11-2015 BEO
Fixed Income	600,000	668,250.00	PVTPL CONTROLADORA MABE S A DE C V GTD SR NT 144A 7.875% DUE 10-28-2019 BEO
Fixed Income	200,000	213,450.00	PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025
Fixed Income	300,000	320,175.00	PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025
Fixed Income	200,000	204,200.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	1,600,000	1,633,600.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	800,000	816,800.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	900,000	855,000.00	PVTPL COSAN LUXEMBOURG S A 144A 5 03-14-2023
Fixed Income	600,000	637,194.00	PVTPL COUNTRY GARDEN HLDGS CO LTD SR NT 7.25 DUE 04-04-2021
Fixed Income	1,100,000	1,098,326.90	PVTPL CR SUISSE GROUP FDG GUERNSEY LTD GTD SR NT 144A 3.125% DUE 12-10-2020
Fixed Income	200,000	202,097.20	PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO
Fixed Income	1,000,000	997,434.00	PVTPL CREDIT SUISSE GROUP FUNDING GTD SR NT 144A 3.8% DUE 06-09-2023 BEO
Fixed Income	170,833	163,313.09	PVTPL CRONOS CONTAINERS PROGRAM I SER 2013-1 144A CL A 3.08 DUE 04-18-2028
Fixed Income	140,000	155,730.40	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040
Fixed Income	100,000	109,013.30	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20
Fixed Income	200,000	108,000.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT 144A 6.875% DUE 09-21-2019 BEO
Fixed Income	150,000	152,788.80	PVTPL DAIMLER FIN N AMER 2.25% DUE 03-02-2020
Fixed Income	50,000	51,750.00	PVTPL DELEK & AVNER TAMAR BD LTD 5.082 DUE 12-30-2023 BEO
Fixed Income	50,000	51,750.00	PVTPL DELEK & AVNER TAMAR BD LTD SR SECDNT 144A 5.412% DUE 12-30-2025 BEO
Fixed Income	1,000,000	1,000,222.00	PVTPL DELL EQUIP FIN TR 2015-2 SER 15-2 CL A23 FRN 144A 12-22-2017
Fixed Income	119,912	119,911.93	PVTPL DELL EQUIP FIN TR SER 15-2 CL A1 6% 10-24-2016
Fixed Income	40,000	43,004.36	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046
Fixed Income	200,000	208,497.40	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	20,000	20,849.74	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	580,000	604,642.46	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02
Fixed Income	10,000	10,197.72	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP SR NT 144A 5.875
Fixed Income	180,000	180,778.50	PVTPL DRIVE AUTO RECEIVABLES TR 2016-B NT CL B 144A 2.56% DUE 06-15-2020 BEO
Fixed Income	75,000	76,173.83	PVTPL DRIVE AUTO RECEIVABLES TRUST SER 16-AA CL B 3.23% DUE 05-15-2020 BEO
Fixed Income	60,000	60,367.32	PVTPL DT AUTO OWNER TR 2016-2 AST BACKEDNT CL B 144A 2.92 DUE 05-15-2020BEO
Fixed Income	800,000	917,070.40	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO
Fixed Income	1,100,000	1,051,058.80	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLTG RT 04-25-2033
Fixed Income	400,000	398,000.00	PVTPL ELEMENTIA S A DE C V SR NT 144A 5.5% DUE 01-15-2025/11-26-2014 BEO
Fixed Income	100,000	78,000.00	PVTPL ELETSON HLDGS INC / ELETSON FIN US9.625 DUE 01-15-2022 BEO
Fixed Income	500,000	509,401.00	PVTPL EMPRESA NACIONAL DE TELE COMUNICACIONES 144A 4.875 10-30-2024 BEO
Fixed Income	150,000	160,471.50	PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO
Fixed Income	1,105,000	1,125,861.30	PVTPL ERAC USA FIN LLC NT 144A 2.35% DUE10-15-2019 BEO
Fixed Income	300,000	306,375.00	PVTPL EVRAZ GROUP S A 6.5 DUE 04-22-2020
Fixed Income	500,000	604,120.00	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	1,170,000	1,157,975.91	PVTPL FLATIRON CLO 2014-1 LTD / FLATIRONCLO 2 VAR RT DUE 07-17-2026 BEO
Fixed Income	736,212	719,692.70	PVTPL FLATIRON CLO LTD SER 07-1A CL A-1A FLTG RT 10-15-2021
Fixed Income	1,200,000	1,354,560.00	PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO
Fixed Income	105,000	116,691.44	PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO
Fixed Income	100,000	100,248.70	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLB 1.54% DUE 03-15-2019 REG
Fixed Income	80,000	80,644.16	PVTPL FORD CR AUTO OWNER TR 2013-D NT CLC 1.72% DUE 07-15-2019 REG
Fixed Income	656,609	654,115.62	PVTPL FORTRESS CR INVT IV LTDSR 2015-4A CL A FLTG 07-17-2023 BEO
Fixed Income	408,000	457,607.09	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO
Fixed Income	330,000	370,123.38	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO
Fixed Income	1,161,000	1,196,016.92	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR 00126 2.342 11-15-20 BEO
Fixed Income	487,000	501,688.41	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR 00126 2.342 11-15-20 BEO
Fixed Income	330,000	339,953.13	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR 00126 2.342 11-15-20 BEO
Fixed Income	1,407,000	1,449,436.53	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR 00126 2.342 11-15-20 BEO
Fixed Income	250,000	246,949.75	PVTPL GLOBAL CONTAINER ASSETS 2013 LTD SECD EQUIP NT A-2 144A 3.3 11-05-28 BEO
Fixed Income	400,000	386,000.00	PVTPL GLOBO COMUNICACOES E PARTICIPACOES S A STEP UP DUE 06-08-2025
Fixed Income	900,000	1,042,763.40	PVTPL GOODMAN FDG PTY LTD GTD SR NT 144A6.375% DUE 11-12-2020 BEO
Fixed Income	680,000	669,555.20	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO
Fixed Income	800,000	805,000.00	PVTPL GRUPO KUO SAB DE CV SR NT 6.25% DUE 12-04-2022 BEO
Fixed Income	500,000	500,000.00	PVTPL GRUPO PAPELERO SCRIBE S A DE C V SR NT 144A 8.875% DUE 04-07-2020 BEO
Fixed Income	300,000	304,500.00	PVTPL GRUPO POSADAS S A 7.875% DUE 06-30-2022
Fixed Income	650,000	659,750.00	PVTPL GRUPO POSADAS S A 7.875% DUE 06-30-2022
Fixed Income	300,000	312,750.00	PVTPL GRUPOSURA FIN NT 144A 5.5% DUE 04-29-2026/04-29-2016 BEO

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Fixed Income	600,000	529,020.00	PVTPL GTL TRADE FIN INC GTD BD 5.893 DUE04-29-2024
Fixed Income	1,000,000	1,072,603.00	PVTPL HBOS PLC MED TRM SUB NTS BK ENTRY TRANCHE # SB 00008 6.75 5-21-2018 BEO
Fixed Income	950,000	961,939.60	PVTPL HEINZ H J CO SR NT 144A 2% DUE 07-02-2018 BEO
Fixed Income	500,000	592,079.00	PVTPL HEINZ(H.J.)CO BNDS 5.2% DUE 07-15-2045 BEO
Fixed Income	400,000	405,184.00	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A2.45% DUE 10-05-2017 BEO
Fixed Income	1,230,000	1,285,131.06	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 4.9% DUE 10-15-2025/10-09-2015 BEO
Fixed Income	2,045,000	2,136,660.99	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 4.9% DUE 10-15-2025/10-09-2015 BEO
Fixed Income	100,000	104,482.20	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 4.9% DUE 10-15-2025/10-09-2015 BEO
Fixed Income	1,059,129	1,030,092.76	PVTPL HIGHER ED FDG I 2014-1 STUD LN ASSET BACK SR NT VAR RT DUE 05-25-2034
Fixed Income	200,000	211,566.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	400,000	423,132.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	800,000	846,264.00	PVTPL HUTCHISON WHAMPOA INTL 14 LTD GTD NT 144A 3.625% DUE 10-31-2024 BEO
Fixed Income	610,000	611,528.66	PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-3 144A 1.42 11-15-2018
Fixed Income	100,000	101,396.70	PVTPL HYUNDAI CAP AMER 2.4% DUE 10-30-2018 BEO
Fixed Income	300,000	299,502.00	PVTPL ICBCL FIN CO LTD 3.625% DUE 05-19-2026/06-19-2016 BEO
Fixed Income	1,250,000	1,245,326.25	PVTPL ING IM CLO 2014-1 LTD CL A-1 144A VAR RT DUE 04-18-2026 BEO
Fixed Income	200,000	189,623.20	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO
Fixed Income	200,000	201,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	1,075,000	1,180,285.50	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	650,000	726,791.00	PVTPL INTL TRANSM CO 1ST MTG BD SER E 144A 4.625 DUE 08-15-2043/08-14-2013 BEO
Fixed Income	800,000	950,000.00	PVTPL ISRAEL ELEC CORP LTD 6.875 06-21-2023
Fixed Income	155,000	170,744.90	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO
Fixed Income	500,000	500,205.00	PVTPL JACKSON NATL LIFE GLOBAL 1.25 02-21-2017 REG
Fixed Income	850,000	861,395.10	PVTPL JACKSON NATL LIFE GLOBAL FDG SECD 4/29/2016 3.05% DUE 04-29-2026
Fixed Income	900,000	934,875.00	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.625 DUE 02-01-2023
Fixed Income	300,000	310,484.70	PVTPL JB Y COMPANIA S A DE C V SR NT 144A 3.75% DUE 05-13-2025 BEO
Fixed Income	420,000	460,391.40	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO
Fixed Income	614,769	646,032.03	PVTPL JGWPT XXX LLC SER 2013-3 144A CL A 4.08 DUE 07-15-2041
Fixed Income	200,000	182,520.00	PVTPL KAZAGRO NATL MGMT HLDG JSC NT 4.625 DUE 05-24-2023 BEO
Fixed Income	400,000	365,040.00	PVTPL KAZAGRO NATL MGMT HLDG JSC NT 4.625 DUE 05-24-2023 BEO
Fixed Income	1,100,000	1,159,345.00	PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021
Fixed Income	400,000	421,580.00	PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021
Fixed Income	1,000,000	1,010,516.00	PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO
Fixed Income	200,000	196,500.00	PVTPL KLABIN FIN S A GTD NT 144A 5.25% DUE 07-16-2024 BEO
Fixed Income	500,000	491,250.00	PVTPL KLABIN FIN S A GTD NT 144A 5.25% DUE 07-16-2024 BEO
Fixed Income	1,109,410	1,105,705.44	PVTPL KVK CLO 2012-1 LTD/KVK CLO 2012-1 LLC SR SECD NT CL A 144A 3C7 07-15-2023
Fixed Income	127,755	116,832.37	PVTPL LATAM AIRLS GROUP S A-LATAM PASS THRU CT 4.2% DUE 11-15-2027 BEO
Fixed Income	771,889	771,259.30	PVTPL LCM IX LTD PARTNERSHIP/LCM IX LLC SR NT CL A FLTG 144A VAR RT 07-14-2022
Fixed Income	1,029,186	1,028,345.72	PVTPL LCM IX LTD PARTNERSHIP/LCM IX LLC SR NT CL A FLTG 144A VAR RT 07-14-2022
Fixed Income	100,000	126,648.70	PVTPL LIBERTY MUT 7.875 NT DUE 10-15-2026 REG
Fixed Income	135,000	165,629.47	PVTPL LIBERTY MUT GROUP INC NT 144A 6.5%DUE 03-15-2035/03-22-2005 BEO
Fixed Income	25,000	25,062.50	PVTPL LIFEPOINT HEALTH INC SR NT 144A 5.375% DUE 05-01-2024/05-26-2016 BEO
Fixed Income	300,000	303,795.00	PVTPL LUKOIL INTL FIN BV GTD NT 144A 4.563% DUE 04-24-2023 BEO
Fixed Income	530,000	529,203.41	PVTPL MAGNETITE XII LTD/MAGNETITE XII LLC SR SECD NT CL A FLTG 144A 04-15-2027
Fixed Income	0	-	PVTPL MARFRIG HLDGS 6.875 DUE 06-24-2019
Fixed Income	0	-	PVTPL MARFRIG HLDGS 6.875 DUE 06-24-2019
Fixed Income	200,000	204,100.00	PVTPL MARFRIG HLDGS EUROPE B V SR NT 144A 8% DUE 06-08-2023/06-08-2016 BEO
Fixed Income	300,000	306,150.00	PVTPL MARFRIG HLDGS EUROPE B V SR NT 144A 8% DUE 06-08-2023/06-08-2016 BEO
Fixed Income	300,000	312,366.00	PVTPL METALLOINVEST FIN LTD GTD NT 5.62504-17-2020
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	1,500,000	1,965,030.00	PVTPL METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG
Fixed Income	400,000	423,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	2,000,000	2,115,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE 09-19-2022 BEO
Fixed Income	800,000	816,000.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO
Fixed Income	260,000	263,900.00	PVTPL MINSUR S A SR NT 6.25 DUE 02-07-2024 BEO
Fixed Income	70,000	67,846.17	PVTPL MPLX LP NT 144A 4.5% DUE 07-15-2023/12-18-2015 BEO
Fixed Income	2,375,000	2,321,142.13	PVTPL MPLX LP NT 144A 4.875% DUE 06-01-2025/12-18-2015 BEO
Fixed Income	1,575,000	1,597,598.10	PVTPL MYLAN N V SR NT 144A 3.15% DUE 06-15-2021/06-09-2016 BEO
Fixed Income	1,590,000	1,609,060.92	PVTPL MYLAN N V SR NT 144A 3.95% DUE 06-15-2026/06-09-2016 BEO
Fixed Income	100,000	101,198.80	PVTPL MYLAN N V SR NT 144A 3.95% DUE 06-15-2026/06-09-2016 BEO
Fixed Income	60,000	65,637.42	PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO
Fixed Income	300,000	211,500.00	PVTPL NAVIOS SOUTH AMERN LOGISTICS INC 7.25 DUE 05-01-2022
Fixed Income	2,129,517	2,031,627.21	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	1,057,234.23	PVTPL NELNET STUDENT LN TR 2014-4 NT CL A-2 VAR RT 11-25-2043 BEO
Fixed Income	565,000	612,875.84	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO
Fixed Income	300,000	262,926.00	PVTPL NOSTRUM OIL & GAS FIN B V SR NT 6.375 02-14-2019
Fixed Income	700,000	692,125.00	PVTPL NUMERICABLE-SFR S A SR SECD NT 144A 7.375 DUE 05-01-2026/04-11-2016 BEO
Fixed Income	400,000	390,800.00	PVTPL OLEODUCTO CENT S A NT 144A 4% DUE 05-07-2021 BEO
Fixed Income	500,000	92,500.00	PVTPL PACIFIC EXPLORATION AND PRODUCTION CORP 7.25% 12-12-2021
Fixed Income	1,000,000	1,071,879.00	PVTPL PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO
Fixed Income	400,000	408,964.00	PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO
Fixed Income	50,000	54,526.90	PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 4.875% DUE 07-11-2022 BEO
Fixed Income	275,000	276,375.00	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/08-24-2016 BEO
Fixed Income	600,000	603,000.00	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/08-24-2016 BEO
Fixed Income	100,020	96,908.28	PVTPL PHEAA STUD LN TR SER 2014-3A CL A FLTG 08-25-2040
Fixed Income	20,000	31,176.28	PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039
Fixed Income	2,000,000	2,012,496.00	PVTPL PRICOA GLOBAL FDG I 1.6 DUE 05-29-2018
Fixed Income	2,800,000	2,138,500.00	PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD NT 144A 4.875 DUE 07-15-2032 BEO
Fixed Income	1,350,000	1,357,950.15	PVTPL PROTECTIVE LIFE GLOBAL FDG MEDIUM TERM N 1.722% DUE 04-15-2019 BEO
Fixed Income	285,960	305,502.51	PVTPL RAS LAFFAN LIQUEFIED NAT GAS CO LTD II BD SER A 144A 3C7 5.298 9-30-20
Fixed Income	1,089,000	931,095.00	PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 BEO
Fixed Income	55,000	57,062.50	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.85% DUE 07-15-2018/06-27-2008 BEO
Fixed Income	400,000	422,712.40	PVTPL S A C I FALABELLA SR NT 144A 4.375% DUE 01-27-2025/10-27-2014 BEO
Fixed Income	1,000,000	1,019,000.00	PVTPL SABINE PASS LNG L P SR SECD NT DTD09/2008 144A 7.5% DUE 11-30-2016 BEO
Fixed Income	200,000	200,864.00	PVTPL SABLE INTL FINANCE LTD 6.875%08-01-2022

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,300,000	1,393,913.30	PVTPL SABMILLER HLDGS INC 3.75 DUE 01-15-2022
Fixed Income	300,000	115,500.00	PVTPL SAMARCO MINERACAO S A NT 5.75% DUE10-24-2023 BEO
Fixed Income	100,000	101,388.50	PVTPL SBA TOWER 2.898% DUE 10-15-2044 BEO
Fixed Income	90,000	89,973.00	PVTPL SBA TOWER TR 2016-1C SECD TOWER REV SECS 144A 2.877% DUE 07-15-2021 BEO
Fixed Income	75,000	80,717.55	PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO
Fixed Income	250,000	259,460.00	PVTPL SEMICONDUCTOR MFG INTL CORP BD 144A 4.125% DUE 10-07-2019 BEO
Fixed Income	12,697	12,729.66	PVTPL SIERRA TIMESHARE 2012-1 RECEIVABLES CL A 2.84 DUE 05-20-2019
Fixed Income	80,000	80,900.00	PVTPL SIGMA ALIMENTOS S A DE C V SR NT 144A 4.125 DUE 05-02-2026/02-02-2026 BEO
Fixed Income	2,000,000	2,132,500.00	PVTPL SIGMA ALIMENTOS S A DE C V SR NT 144A 5.625% DUE 04-14-2018 BEO
Fixed Income	450,000	450,090.00	PVTPL SINOPEC CAP 2013 LTD GTD SR NT 144A 3.125% DUE 04-24-2023 BEO
Fixed Income	75,000	74,437.50	PVTPL SIRIUS XM RADIO INC SR NT 144A 5.375% DUE 07-15-2026/05-23-2016 BEO
Fixed Income	400,000	398,000.00	PVTPL SIXSIGMA NETWORKS MEXICO S A DE C 8.25% DUE 11-07-2021
Fixed Income	650,000	646,750.00	PVTPL SIXSIGMA NETWORKS MEXICO S A DE C 8.25% DUE 11-07-2021
Fixed Income	940,486	934,664.14	PVTPL SLM STUD LN TR 2003-12 LN-BKDSECS CL A-5 VAR RT 09-15-22
Fixed Income	200,000	218,400.00	PVTPL SOMPO JAPAN INS INC 5.325 DUE 03-28-2073 BEO
Fixed Income	92,304	92,617.75	PVTPL SPRINGCASTLE SPV 2.7 DUE 05-25-2023 BEO
Fixed Income	141,520	141,605.60	PVTPL SPRINGLEAF FDG TR 2014-A NT CL A 144A 2.41% DUE 12-15-2022 BEO
Fixed Income	300,000	45,000.00	PVTPL SR NT 144A 8.9% DUE 02-04-2021/02-04-2016 BEO
Fixed Income	200,000	201,724.80	PVTPL STATE GRID OVERSEAS INVT 2016 LTD SR GTD NT 144A 2.875% DUE 05-18-2026 BEO
Fixed Income	225,808	224,883.29	PVTPL STONE TOWER CLO VI LTD NT SER 2007-6A CL A-2A FLTG 144A 04/17/2021
Fixed Income	1,707,879	1,707,052.86	PVTPL SYMPHONY CLO IV LTD SR NT CL A-1 144A VAR RT DUE 07-18-2021 BEO
Fixed Income	74,167	72,295.53	PVTPL TAL ADVANTAGE V LLC SER 2013-2 CL A 3.55 DUE 11-20-2038 BEO
Fixed Income	25,000	25,750.00	PVTPL TEGNA INC BND5 144A 5.5% 09-15-2024
Fixed Income	400,000	399,000.00	PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	1,400,000	1,396,500.00	PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO
Fixed Income	300,000	310,986.00	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO
Fixed Income	30,000	29,475.00	PVTPL TEMPUR SEALY INTL INC SR NT 144A 5.5% DUE 06-15-2026/05-24-2016 BEO
Fixed Income	200,000	210,624.00	PVTPL TENCENT HLDGS LTD 3.8% 02-11-2025
Fixed Income	450,000	473,904.00	PVTPL TENCENT HLDGS LTD 3.8% 02-11-2025
Fixed Income	400,000	443,888.00	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO
Fixed Income	310,875	37,305.00	PVTPL TONON LUXEMBOURG S A PIK 7.25% 01-24-2020 BEO
Fixed Income	4,400,000	4,354,204.80	PVTPL TRALEE CLO III LTD/TRALEE CLO III LLC SR SECD NT CL A-2 FLTG 07-20-2026
Fixed Income	300,000	284,442.00	PVTPL TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4
Fixed Income	300,000	240,000.00	PVTPL TULLOW OIL PLC GTD SR NT 6.25% DUE04-15-2022/04-08-2014 BEO
Fixed Income	200,000	191,500.00	PVTPL TUPY OVERSEAS S A GTD SR NT 144A 6.625% DUE 07-17-2024/07-17-2019 BEO
Fixed Income	300,000	287,250.00	PVTPL TUPY OVERSEAS S A GTD SR NT 144A 6.625% DUE 07-17-2024/07-17-2019 BEO
Fixed Income	400,000	399,012.00	PVTPL TURK TELEKOMUNIKASYON A S NT 144A 4.875% DUE 06-19-2024 BEO
Fixed Income	100,000	103,654.80	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO
Fixed Income	300,000	294,099.00	PVTPL URANIUM ONE INVT5 INC SR SECD NT 6.25 DUE 12-13-2018 BEO
Fixed Income	1,400,000	1,396,718.40	PVTPL VIBRANT CLO CORP SR SECD NT CL A-1AR FLTG 144A VAR RT 07-17-2024 BEO
Fixed Income	70,000	59,675.00	PVTPL VIKING CRUISES LTD SR NT 8.5 DUE 10-15-2022
Fixed Income	200,000	218,000.00	PVTPL VIMPELCOM HLDGS 7.5043 DUE 03-01-2022 BEO
Fixed Income	300,000	327,000.00	PVTPL VIMPELCOM HLDGS 7.5043 DUE 03-01-2022 BEO
Fixed Income	300,000	321,000.00	PVTPL VINGROUP JT STK CO 11.625 DUE 05-07-2018 BEO
Fixed Income	50,000	49,062.50	PVTPL VIRGIN MEDIA SECD FIN PLC SR SECD NT 5.5% DUE 01-15-2025/03-28-2014 BEO
Fixed Income	1,200,000	1,194,474.00	PVTPL VOYA CLO 2014-2 LTD / VOYA CLO 2014-2 LL CL A1 FLTRT 144A 7-17-2026 BEO
Fixed Income	300,000	299,094.00	PVTPL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024
Fixed Income	500,000	520,347.50	PVTPL WEA FIN LLC/WESTFIELD 3.25% 10-05-2020
Fixed Income	680,000	693,597.28	PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO
Fixed Income	80,000	85,600.00	PVTPL WESTERN DIG CORP SR NT 144A FIXED 10.5% DUE 04-01-2024
Fixed Income	55,830	55,759.90	PVTPL WESTGATE RESORTS 2013-1 LLC 2.25 DUE 08-20-2025 BEO
Fixed Income	1,925,000	2,020,839.97	PVTPL WFRBS COML MTG TR 2011-C4 CL A3 4.394% DUE 06-15-2044 BEO
Fixed Income	125,000	134,773.13	PVTPL WHOLE FOODS MKT INC SR NT 144A 5.2% DUE 12-03-2025/12-03-2015 BEO
Fixed Income	100,000	107,818.50	PVTPL WHOLE FOODS MKT INC SR NT 144A 5.2% DUE 12-03-2025/12-03-2015 BEO
Fixed Income	720,000	734,289.84	PVTPL WRIGLEY WM JR CO NT 144A 2.4% DUE 10-21-2018/10-21-2013 BEO
Fixed Income	90,000	91,800.00	PVTPL XPO LOGISTICS INC SR NT 7.875% DUE 09-01-2019
Fixed Income	85,000	78,200.00	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO
Fixed Income	150,000	42,000.00	PVTPL1 ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD 6.35% DUE 06-30-2022 BEO
Fixed Income	71,950	57,919.75	QGOG 5.25% DUE 07-30-2018
Fixed Income	30,000	30,266.70	QUALCOMM INC 1.4% DUE 05-18-2018
Fixed Income	70,000	74,390.33	QUALCOMM INC 3.45% DUE 05-20-2025
Fixed Income	800,000	839,175.20	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	100,000	104,896.90	QUALCOMM INC 4.8% DUE 05-20-2045
Fixed Income	100,000	108,605.10	QUALCOMM INC FIXED 4.65% DUE 05-20-2035
Fixed Income	600,000	635,386.80	QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	300,000	325,390.20	QUEBEC PROV CDA GLOBAL NT 3.5% DUE 07-29-2020 REG
Fixed Income	600,000	650,780.40	QUEBEC PROV CDA GLOBAL NT 3.5% DUE 07-29-2020 REG
Fixed Income	135,000	138,908.93	QUEBEC PROV CDA PROVINCE OF QUEBEC 2.5% 04-20-2026 REG 2.5% DUE 04-20-2026 REG
Fixed Income	350,000	305,890.03	QUEENSLAND TREASURY CORP 5.5% DUE 06-21-2021 BEO
Fixed Income	1,750,000	1,529,450.15	QUEENSLAND TREASURY CORP 5.5% DUE 06-21-2021 BEO
Fixed Income	470,000	473,825.80	QUEST DIAGNOSTICS 2.5% DUE 03-30-2020
Fixed Income	100,000	103,258.50	QUEST DIAGNOSTICS 3.5% DUE 03-30-2025
Fixed Income	700,000	703,832.50	RABOBANK NEDERLAND VAR RT DUE 31/12/2049
Fixed Income	30,000	29,625.00	RACKSPACE HOSTING 6.5% DUE 01-15-2024
Fixed Income	40,000	41,550.00	RADIAN GROUP INC 5.5% DUE 06-01-2019
Fixed Income	75,000	89,045.25	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOBSETTLEMENT REV 5.375% 06-01-2021 BEO
Fixed Income	2,600,000	391,078.54	REALKREDIT DANMARK 1% BDS 01/01/17 DKK0.01
Fixed Income	1,400,000	212,717.72	REALKREDIT DANMARK 2% CVD BDS 01/04/17 DKK0.01
Fixed Income	720,000	793,658.16	REALTY INCOME CORP 4.65% DUE 08-01-2023
Fixed Income	500,749	479,938.83	RENAISSANCE HOME FLTG RT 1.0079% DUE 03-25-2034
Fixed Income	95,000	96,346.06	REPUBLIC SVCS INC 2.9% DUE 07-01-2026
Fixed Income	665,000	736,688.33	REPUBLIC SVCS INC 5% DUE 03-01-2020
Fixed Income	460,687	497,157.92	RESDNLT AST MTG 5.966452% DUE 12-25-2033
Fixed Income	44,758	45,360.96	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	910,000	878,714.20	RESIDENTIAL ASSET MTG PRODS INC 2005-RS2MTG PASSTHRU CTF M-3 02-25-2035 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	420,064	444,188.90	RESIDENTIAL ASSET MTG PRODS INC SER 03-RS10 CL A16 11-25-2033 REG
Fixed Income	2,190,000	1,578,192.84	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030
Fixed Income	700,000	783,956.60	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025
Fixed Income	200,000	223,987.60	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025
Fixed Income	1,200,000	1,533,277.20	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045
Fixed Income	400,000	338,000.00	RIO OIL FIN TR STEP CPN 9.75% DUE 01-06-2027
Fixed Income	1,090,713	1,276,812.88	RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBPREGS
Fixed Income	500,000	601,582.77	ROYAL BANK OF SCOT 6.934% SUB MTN 09/04/18 EUR
Fixed Income	900,000	938,124.90	ROYAL BK OF SCOTLAND PLC 9.5% 16/03/22
Fixed Income	200,000	183,000.00	ROYAL BK SCOTLAND GRP PLC PERPETUAL SUB FLTGT RT DUE 12-29-2049
Fixed Income	-6,700,000	(323,699.11)	RPI 01-17-2019 SWU0J7879
Fixed Income	-2,400,000	(59,766.72)	RPI 01-20-2017 SWU0RW677
Fixed Income	-900,000	(46,946.97)	RPI 02-12-2017 SWU023R26
Fixed Income	-400,000	(5,031.56)	RPI 03-04-2019 SWU0BN328
Fixed Income	-3,750,000	-	RPI 04-15-2017 SWU0GC830
Fixed Income	-250,000	-	RPI 04-15-2017 SWU0GC848
Fixed Income	-2,200,000	(96,223.60)	RPI 04-15-2018 SWU023D96
Fixed Income	-1,400,000	-	RPI 05-23-2018 SWU0B0708
Fixed Income	-4,000,000	(1,841.60)	RPI 05-24-2018 SWU0C0095
Fixed Income	-3,200,000	(10,988.48)	RPI 05-24-2021 SWU0C0087
Fixed Income	-800,000	-	RPI 05-24-2026 SWU0AP639
Fixed Income	-500,000	-	RPI 06-07-2018 SWU0C2018
Fixed Income	-2,000,000	-	RPI 06-30-2021 SWU029865
Fixed Income	-800,000	(45,238.00)	RPI 07-15-2017 SWU023GF9
Fixed Income	-1,100,000	(62,202.25)	RPI 07-15-2017 SWU023GF9
Fixed Income	-500,000	(28,273.75)	RPI 07-15-2017 SWU023GF9
Fixed Income	-400,000	(22,619.00)	RPI 07-15-2017 SWU023GK8
Fixed Income	-600,000	(33,928.50)	RPI 07-15-2017 SWU023GK8
Fixed Income	-500,000	(28,273.75)	RPI 07-15-2017 SWU023GK8
Fixed Income	-2,300,000	(130,059.25)	RPI 07-15-2017 SWU023GK8
Fixed Income	-500,000	(28,273.75)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400,000	(22,619.00)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400,000	(22,619.00)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400,000	(22,619.00)	RPI 07-15-2017 SWU023GK8
Fixed Income	-200,000	(11,309.50)	RPI 07-15-2017 SWU023GK8
Fixed Income	-1,200,000	(67,857.00)	RPI 07-15-2017 SWU023GK8
Fixed Income	-400,000	(51,861.48)	RPI 07-15-2022 SWU036VD9
Fixed Income	-400,000	(51,861.48)	RPI 07-15-2022 SWU036VD9
Fixed Income	-500,000	(8,416.00)	RPI 08-26-2025 SWU0AM446
Fixed Income	-300,000	(15,040.32)	RPI 10-01-2018 SWU09K293
Fixed Income	-1,200,000	-	RPI 10-16-2017 SWU0AM602
Fixed Income	-1,300,000	(38,867.01)	RPI 10-23-2016 SWU0D7792
Fixed Income	-2,200,000	(65,365.74)	RPI 10-31-2016 SWU09K491
Fixed Income	-1,400,000	(70,062.58)	RPI 11-01-2018 SWU0F7782
Fixed Income	-6,500,000	(27,677.00)	RPI 11-23-2020 SWU0AN162
Fixed Income	-500,000	(13,053.55)	RPI 11-29-2016 SWU09K822
Fixed Income	-600,000	(15,664.26)	RPI 11-29-2016 SWU09K822
Fixed Income	-700,000	(18,274.97)	RPI 11-29-2016 SWU09K822
Fixed Income	-1,800,000	(59,647.68)	RPI 12-31-2017 SWU0J7770
Fixed Income	-1,650,000	-	RPI 14/01/2030 SWU09RT08
Fixed Income	-1,410,000	-	RPI 14/01/2030 SWU09RT08
Fixed Income	-600,000	(1,869.46)	RPI 15/04/2021 SWU09TE42
Fixed Income	-660,000	(2,056.41)	RPI 15/04/2021 SWU09TR55
Fixed Income	-640,000	(1,994.09)	RPI 15/04/2021 SWU09Z159
Fixed Income	-630,000	(1,962.94)	RPI 15/04/2021 SWU09Z159
Fixed Income	-300,000	(934.73)	RPI 15/04/2021 SWU09Z159
Fixed Income	-500,000	-	RPI 15/04/2030 SWU015W42
Fixed Income	-200,000	-	RPI 15/04/2031 SWU09GN99
Fixed Income	-300,000	-	RPI 15/04/2035 SWU019E28
Fixed Income	-1,800,000	(2,610.62)	RPI 15/05/2018 SWU058W91
Fixed Income	-1,600,000	(2,320.55)	RPI 15/05/2018 SWU09FT12
Fixed Income	-1,200,000	(6,052.06)	RPI 15/05/2021 SWU09PT51
Fixed Income	-1,400,000	(7,060.73)	RPI 15/05/2021 SWU09PZ13
Fixed Income	-300,000	-	RPI 15/05/2026 SWU058W83
Fixed Income	-300,000	-	RPI 15/05/2026 SWU059Z13
Fixed Income	-900,000	-	RPI 15/05/2030 SWU018X03
Fixed Income	-600,000	-	RPI 15/05/2030 SWU028W29
Fixed Income	-1,700,000	-	RPI 15/05/2030 SWU028X93
Fixed Income	-520,000	(12,464.00)	RPI 15/05/2046 SWU09GF80
Fixed Income	-200,000	(1,394.04)	RPI 15/06/2026 SWU091FG5
Fixed Income	-200,000	(1,394.04)	RPI 15/06/2026 SWU091RT4
Fixed Income	-100,000	(697.02)	RPI 15/06/2026 SWU092FK4
Fixed Income	-100,000	(697.02)	RPI 15/06/2026 SWU09TT87
Fixed Income	-500,000	-	RPI 15/06/2030 SWU025F16
Fixed Income	-500,000	-	RPI 15/06/2030 SWU025G15
Fixed Income	-200,000	-	RPI 15/06/2030 SWU035H13
Fixed Income	-70,000	-	RPI 15/06/2030 SWU095X76
Fixed Income	-400,000	(25.29)	RPI 15/06/2031 SWU09VF61
Fixed Income	-300,000	-	RPI 15/06/2046 SWU039FF6
Fixed Income	-1,500,000	(7,218.45)	RPI 15/08/2016 SWU015W83
Fixed Income	-300,000	(1,822.00)	RPI 15/08/2018 SWU09KH89
Fixed Income	-100,000	(794.90)	RPI 15/08/2018 SWU09WZ83
Fixed Income	-400,000	-	RPI 15/08/2030 SWU09WX44
Fixed Income	-10,000	-	RPI 15/08/2030 SWU09WX51
Fixed Income	-200,000	-	RPI 15/08/2030 SWU09WX51

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-1,200,000	-	RPI 15/08/2030 SWU09WX69
Fixed Income	-800,000	-	RPI 15/08/2030 SWU09WX77
Fixed Income	-800,000	-	RPI 15/08/2030 SWU09WX85
Fixed Income	-100,000	(783.15)	RPI 15/09/2018 SWU09JN10
Fixed Income	-100,000	(629.63)	RPI 15/09/2018 SWU09KH71
Fixed Income	-100,000	(646.68)	RPI 15/09/2018 SWU09KH97
Fixed Income	-200,000	(1,395.71)	RPI 15/09/2018 SWU09ZD23
Fixed Income	-200,000	(1,378.64)	RPI 15/09/2018 SWU09ZG12
Fixed Income	-600,000	-	RPI 15/09/2030 SWU09HH94
Fixed Income	-300,000	(1,952.85)	RPI 15/10/2017 SWU09FV19
Fixed Income	-100,000	(649.15)	RPI 15/10/2017 SWU09FV27
Fixed Income	-100,000	(626.68)	RPI 15/10/2017 SWU09FV35
Fixed Income	-100,000	(559.25)	RPI 15/10/2017 SWU09ZE14
Fixed Income	-300,000	(1,576.64)	RPI 15/10/2017 SWU09ZE22
Fixed Income	-200,000	(1,051.09)	RPI 15/10/2017 SWU09ZE22
Fixed Income	-100,000	(581.73)	RPI 15/10/2017 SWU09ZH11
Fixed Income	-100,000	(900.01)	RPI 15/10/2018 SWU09VH69
Fixed Income	-100,000	(797.55)	RPI 15/10/2018 SWU09VH85
Fixed Income	-100,000	(797.55)	RPI 15/10/2018 SWU09VH85
Fixed Income	-100,000	(797.55)	RPI 15/10/2018 SWU09XT13
Fixed Income	-420,000	-	RPI 15/11/2030 SWU0NC2120007388
Fixed Income	-80,000	-	RPI 15/11/2030 SWU0NC2120007407
Fixed Income	-557,000	-	RPI 15/11/2030 SWU0NC2200007387
Fixed Income	-90,000	-	RPI 15/11/2030 SWU0NC2200007406
Fixed Income	-210,000	-	RPI 15/11/2030 SWU0NC2610007407
Fixed Income	-400,000	-	RPI 15/12/2030 SWU09NN370031069
Fixed Income	-100,000	-	RPI 15/12/2044 SWU09OBP9
Fixed Income	-100,000	-	RPI 15/12/2044 SWU09OBQ7
Fixed Income	-100,000	-	RPI 15/12/2044 SWU09OCM5
Fixed Income	-550,000	(8,933.70)	RPI 26/01/2020 SWU09PR12
Fixed Income	-400,000	(6,497.24)	RPI 26/01/2020 SWU09PR12
Fixed Income	-700,000	(11,370.16)	RPI 26/01/2020 SWU09PR12
Fixed Income	-550,000	(8,933.70)	RPI 26/01/2020 SWU09PR12
Fixed Income	-100,000	(1,624.31)	RPI 26/01/2020 SWU09PR12
Fixed Income	-400,000	(6,497.24)	RPI 26/01/2020 SWU09PR12
Fixed Income	-700,000	(11,370.16)	RPI 26/01/2020 SWU09PR12
Fixed Income	-700,000	(11,370.16)	RPI 26/01/2020 SWU09PR12
Fixed Income	-400,000	(6,497.24)	RPI 26/01/2020 SWU09PR12
Fixed Income	-400,000	(5,799.16)	RPI 29/01/2020 SWU09PR38
Fixed Income	-200,000	(2,899.58)	RPI 29/01/2020 SWU09PR38
Fixed Income	-400,000	(5,799.16)	RPI 29/01/2020 SWU09PR38
Fixed Income	-700,000	(10,148.53)	RPI 29/01/2020 SWU09PR38
Fixed Income	-167,000	(2,421.15)	RPI 29/01/2020 SWU09PR38
Fixed Income	-400,000	(5,799.16)	RPI 29/01/2020 SWU09PR38
Fixed Income	-333,000	(4,827.80)	RPI 29/01/2020 SWU09PR38
Fixed Income	-200,000	(2,899.58)	RPI 29/01/2020 SWU09PR38
Fixed Income	-400,000	(5,799.16)	RPI 29/01/2020 SWU09PR38
Fixed Income	-1,600,000	(22,266.64)	RPI 30/01/2020 SWU09PR61
Fixed Income	-800,000	(11,133.32)	RPI 30/01/2020 SWU09PR61
Fixed Income	-700,000	(9,741.65)	RPI 30/01/2020 SWU09PR61
Fixed Income	-3,600,000	(41,736.35)	RPI 30/01/2020 SWU09PR87
Fixed Income	-3,600,000	(41,736.35)	RPI 30/01/2020 SWU09PR87
Fixed Income	-500,000	(13,252.36)	RPI 30/03/2020 SWU0IS007
Fixed Income	-2,800,000	(74,213.19)	RPI 30/03/2020 SWU0IS007
Fixed Income	-100,000	(2,650.47)	RPI 30/03/2020 SWU0IS007
Fixed Income	-2,100,000	(55,659.90)	RPI 30/03/2020 SWU0IS007
Fixed Income	-700,000	(18,450.57)	RPI 31/03/2020 SWU0BN674
Fixed Income	-100,000	(2,635.80)	RPI 31/03/2020 SWU0BN674
Fixed Income	-400,000	(10,543.18)	RPI 31/03/2020 SWU0BN674
Fixed Income	-300,000	(7,907.39)	RPI 31/03/2020 SWU0BN674
Fixed Income	1,500,000	-	RPI EUR .27%/EUR CPI X-TOB BARCGB33 15/08/2016 SWU015W83
Fixed Income	200,000	-	RPI EUR .525%/EUR CPI X-TOB UBSWUS33 15/10/2017 SWU09ZE22
Fixed Income	300,000	-	RPI EUR .525%/EUR CPI X-TOB UBSWUS33 15/10/2017 SWU09ZE22
Fixed Income	100,000	-	RPI EUR .54%/EUR CPI X-TOB BARCGB33 15/10/2017 SWU09ZE14
Fixed Income	100,000	-	RPI EUR .55%/EUR CPI X-TOB BNPAFRPP 15/10/2017 SWU09ZH11
Fixed Income	100,000	-	RPI EUR .57%/EUR CPI X-TOB DEUTGB2L 15/10/2017 SWU09FV35
Fixed Income	100,000	-	RPI EUR .58%/EUR CPI X-TOB DEUTGB2L 15/10/2017 SWU09FV27
Fixed Income	300,000	-	RPI EUR .6%/EUR CPI X-TOB BARCGB33 15/08/2018 SWU09KH89
Fixed Income	100,000	-	RPI EUR .605%/EUR CPI X-TOB DEUTGB2L 15/09/2018 SWU09KH71
Fixed Income	100,000	-	RPI EUR .61%/EUR CPI X-TOB UBSWUS33 15/09/2018 SWU09KH97
Fixed Income	200,000	-	RPI EUR .6225%/EUR CPI X-TOB MSCUS33 15/09/2018 SWU09ZG12
Fixed Income	200,000	-	RPI EUR .625%/EUR CPI X-TOB BARCGB33 15/09/2018 SWU09ZD23
Fixed Income	100,000	-	RPI EUR .65%/EUR CPI X-TOB CITIUS33 15/10/2018 SWU09XT13
Fixed Income	100,000	-	RPI EUR .65%/EUR CPI X-TOB DEUTGB2L 15/10/2018 SWU09VH85
Fixed Income	100,000	-	RPI EUR .65%/EUR CPI X-TOB DEUTGB2L 15/10/2018 SWU09VH85
Fixed Income	100,000	-	RPI EUR .65%/EUR CPI X-TOB GSCMUS33 15/09/2018 SWU09JN10
Fixed Income	100,000	-	RPI EUR .655%/EUR CPI X-TOB CITIUS33 15/08/2018 SWU09WZ83
Fixed Income	3,600,000	-	RPI EUR .66%/EUR CPI X-TOB GSCMUS33 30/01/2020 SWU09PR87
Fixed Income	3,600,000	-	RPI EUR .66%/EUR CPI X-TOB GSCMUS33 30/01/2020 SWU09PR87
Fixed Income	100,000	-	RPI EUR .68%/EUR CPI X-TOB SOGEFRPPHCM 15/10/2018 SWU09VH69
Fixed Income	700,000	-	RPI EUR .7%/EUR CPI X-TOB BNPAFRPP 30/01/2020 SWU09PR61
Fixed Income	1,600,000	-	RPI EUR .7%/EUR CPI X-TOB BNPAFRPP 30/01/2020 SWU09PR61
Fixed Income	800,000	-	RPI EUR .7%/EUR CPI X-TOB BNPAFRPP 30/01/2020 SWU09PR61
Fixed Income	333,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	400,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38



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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	400,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	200,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	400,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	200,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	167,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	400,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	700,000	-	RPI EUR .71%/EUR CPI X-TOB BOFAUS6NGFX 29/01/2020 SWU09PR38
Fixed Income	400,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	700,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	700,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	400,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	400,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	550,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	550,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	100,000	-	RPI EUR .74%/EUR CPI X-TOB GSCMUS33 26/01/2020 SWU09PR12
Fixed Income	600,000	-	RPI EUR .80625%/EUR CPI X-TOB BNPAFRPP 15/04/2021 SWU09TE42
Fixed Income	300,000	-	RPI EUR .80625%/EUR CPI X-TOB CITIUS33 15/04/2021 SWU09ZI59
Fixed Income	640,000	-	RPI EUR .80625%/EUR CPI X-TOB CITIUS33 15/04/2021 SWU09ZI59
Fixed Income	630,000	-	RPI EUR .80625%/EUR CPI X-TOB CITIUS33 15/04/2021 SWU09ZI59
Fixed Income	660,000	-	RPI EUR .80625%/EUR CPI X-TOB MSCSUS33 15/04/2021 SWU09TR55
Fixed Income	1,200,000	-	RPI EUR .875%/EUR CPI X-TOB BARCGB33 15/05/2021 SWU09PT51
Fixed Income	1,400,000	-	RPI EUR .875%/EUR CPI X-TOB CITIUS33 15/05/2021 SWU09PZ13
Fixed Income	100,000	-	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	300,000	-	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	400,000	-	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	700,000	-	RPI EUR .99%/EUR CPI X-TOB CITIUS33 31/03/2020 SWU0BN674
Fixed Income	100,000	-	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	2,100,000	-	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	500,000	-	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	2,800,000	-	RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWU0IS007
Fixed Income	100,000	-	RPI EUR 1.09%/EUR CPI X-TOB BNPAFRPP 15/06/2026 SWU09TT87
Fixed Income	200,000	-	RPI EUR 1.09%/EUR CPI X-TOB CITIUS33 15/06/2026 SWU091FG5
Fixed Income	100,000	-	RPI EUR 1.09%/EUR CPI X-TOB DEUTGB2L 15/06/2026 SWU092FK4
Fixed Income	200,000	-	RPI EUR 1.09%/EUR CPI X-TOB GSCMUS33 15/06/2026 SWU091RT4
Fixed Income	1,600,000	-	RPI EUR EUR CPI X-TOB/.83% BARCGB33 15/05/2018 SWU09FT12
Fixed Income	1,800,000	-	RPI EUR EUR CPI X-TOB/.83% CITIUS33 15/05/2018 SWU058W91
Fixed Income	300,000	-	RPI EUR EUR CPI X-TOB/0.0% CHASUS33 15/10/2017 SWU09FV19
Fixed Income	300,000	4,600.07	RPI EUR EUR CPI X-TOB/1.1775% BARCGB33 15/05/2026 SWU059Z13
Fixed Income	300,000	4,600.07	RPI EUR EUR CPI X-TOB/1.1775% CITIUS33 15/05/2026 SWU058W83
Fixed Income	300,000	1,738.31	RPI GBP 3.12%/UK RPI GSCMUS33 15/06/2046SWU039FF6
Fixed Income	520,000	-	RPI GBP 3.145%/UK RPI GSCMUS33 15/05/2046 SWU09GF80
Fixed Income	400,000	-	RPI GBP UK RPI/3.1% DEUTGB2L 15/06/2031 SWU09VF61
Fixed Income	200,000	4,184.24	RPI GBP UK RPI/3.14% CITIUS33 15/04/2031SWU09GN99
Fixed Income	1,650,000	123,184.60	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	1,410,000	105,266.84	RPI GBP UK RPI/3.14% GSCMUS33 14/01/2030SWU09RT08
Fixed Income	500,000	36,807.65	RPI GBP UK RPI/3.19% CITIUS33 15/04/2030SWU015W42
Fixed Income	600,000	49,285.89	RPI GBP UK RPI/3.275% CHASUS33 15/09/2030 SWU09HH94
Fixed Income	400,000	30,677.90	RPI GBP UK RPI/3.3% BNPAFRPP 15/12/2030 SWU09NN370031069
Fixed Income	210,000	16,823.11	RPI GBP UK RPI/3.3% CHASUS33 15/11/2030 SWU0NC2610007407
Fixed Income	557,000	44,621.27	RPI GBP UK RPI/3.3% DEUTGB2L 15/11/2030 SWU0NC2200007387
Fixed Income	90,000	7,209.90	RPI GBP UK RPI/3.3% DEUTGB2L 15/11/2030 SWU0NC2200007406
Fixed Income	420,000	33,646.20	RPI GBP UK RPI/3.3% MSCSUS33 15/11/2030 SWU0NC2120007388
Fixed Income	80,000	6,408.81	RPI GBP UK RPI/3.3% MSCSUS33 15/11/2030 SWU0NC2120007407
Fixed Income	900,000	93,960.30	RPI GBP UK RPI/3.32% MSCSUS33 15/05/2030SWU018X03
Fixed Income	1,200,000	114,742.83	RPI GBP UK RPI/3.325% BARCGB33 15/08/2030 SWU09WX69
Fixed Income	800,000	76,495.22	RPI GBP UK RPI/3.325% CITIUS33 15/08/2030 SWU09WX85
Fixed Income	400,000	38,247.61	RPI GBP UK RPI/3.325% DEUTGB2L 15/08/2030 SWU09WX44
Fixed Income	200,000	19,123.81	RPI GBP UK RPI/3.325% GSCMUS33 15/08/2030 SWU09WX51
Fixed Income	10,000	956.19	RPI GBP UK RPI/3.325% GSCMUS33 15/08/2030 SWU09WX51
Fixed Income	1,700,000	191,863.59	RPI GBP UK RPI/3.35% BARCGB33 15/05/2030SWU028X93
Fixed Income	800,000	82,113.42	RPI GBP UK RPI/3.35% BOFAUS6NGFX 15/08/2030 SWU09WX77
Fixed Income	600,000	67,716.56	RPI GBP UK RPI/3.35% CITIUS33 15/05/2030SWU028W29
Fixed Income	300,000	39,084.35	RPI GBP UK RPI/3.3575% GSCMUS33 15/04/2035 SWU019E28
Fixed Income	500,000	60,925.32	RPI GBP UK RPI/3.4% BNPAFRPP 15/06/2030 SWU025F16
Fixed Income	200,000	24,370.13	RPI GBP UK RPI/3.4% CHASUS33 15/06/2030 SWU035H13
Fixed Income	70,000	8,529.55	RPI GBP UK RPI/3.4% CITIUS33 15/06/2030 SWU095X76
Fixed Income	500,000	60,925.32	RPI GBP UK RPI/3.4% GSCMUS33 15/06/2030 SWU025G15
Fixed Income	100,000	32,037.09	RPI GBP UK RPI/3.45% CSFPG2L 15/12/2044SWU09OCM5
Fixed Income	100,000	38,554.75	RPI GBP UK RPI/3.53% CHASUS33 15/12/2044SWU09OBQ7
Fixed Income	100,000	38,554.75	RPI GBP UK RPI/3.53% CSFPG2L 15/12/2044SWU09OBP9
Fixed Income	1,200,000	7,377.00	RPI USD 1.01%/US CPI BOFAUS6NGFX 10-16-2017 SWU0AM602
Fixed Income	2,000,000	7,967.60	RPI USD 1.4925%/US CPI BOFAUS6S 06-30-2021 SWU029865
Fixed Income	500,000	72.00	RPI USD 1.565%/US CPI BOFAUS6S 06-07-2018 SWU0C2018
Fixed Income	6,500,000	-	RPI USD 1.57%/US CPI BOFAUS6NGFX 11-23-2020 SWU0AN162
Fixed Income	1,400,000	3,478.86	RPI USD 1.58%/US CPI BOFAUS6S 05-23-2018SWU0B0708
Fixed Income	3,200,000	-	RPI USD 1.6775%/US CPI BARCGB33 05-24-2021 SWU0C0087
Fixed Income	250,000	664.98	RPI USD 1.7%/US CPI SOGEFRPPHMC 04-15-2017 SWU0GC848
Fixed Income	3,750,000	9,414.00	RPI USD 1.715%/US CPI BOFAUS6S 04-15-2017 SWU0GC830
Fixed Income	400,000	-	RPI USD 1.725%/US CPI DEUTGB2L 03-04-2019 SWU0BN328
Fixed Income	500,000	-	RPI USD 1.73%/US CPI BOFAUS6NGFX 08-26-2025 SWU0AM446
Fixed Income	600,000	-	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	500,000	-	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	700,000	-	RPI USD 1.825%/US CPI BNPAFRPP 11-29-2016 SWU09K822
Fixed Income	2,200,000	-	RPI USD 1.93%/US CPI RBOSGB2RTCM 10-31-2016 SWU09K491

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,400,000	-	RPI USD 1.935%/US CPI DEUTGB2L 01-20-2017 SWU0RW677
Fixed Income	1,300,000	-	RPI USD 1.935%/US CPI RBOSGB2RTCM 10-23-2016 SWU0D7792
Fixed Income	2,200,000	-	RPI USD 2.033%/US CPI GSCMUS33 04-15-2018 SWU023D96
Fixed Income	1,800,000	-	RPI USD 2.037%/US CPI BARCGB33 12-31-2017 SWU0J7770
Fixed Income	1,400,000	-	RPI USD 2.1725%/US CPI DEUTGB2L 11-01-2018 SWU0F7782
Fixed Income	300,000	-	RPI USD 2.175%/US CPI GSCMUS33 10-01-2018 SWU09K293
Fixed Income	6,700,000	-	RPI USD 2.215%/US CPI UBSWUS33 01-17-2019 SWU0J7879
Fixed Income	1,100,000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	500,000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	800,000	-	RPI USD 2.25%/US CPI BNPAFRPP 07-15-2017SWU023GF9
Fixed Income	200,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	2,300,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	1,200,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	600,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	400,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	500,000	-	RPI USD 2.25%/US CPI RBOSGB2RTCM 07-15-2017 SWU023GK8
Fixed Income	900,000	-	RPI USD 2.415%/US CPI GSCMUS33 02-12-2017 SWU023R26
Fixed Income	400,000	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	400,000	-	RPI USD 2.5%/US CPI DEUTGB2L 07-15-2022 SWU036VD9
Fixed Income	4,000,000	-	RPI USD US CPI/1.77% BARCGB33 05-24-2018SWU0C0095
Fixed Income	800,000	9,426.24	RPI USD US CPI/1.845% BARCGB33 05-24-2026 SWU0AP639
Fixed Income	49,789	49,788.70	RREF 2014-LT6 LLC & SUBSIDIARIES SR 2014-LT6 CL A 144A 2.9% 09-15-2024
Fixed Income	0	3,066,787.52	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	2,735,883.60	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	3,636,252.49	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	1,259,996.12	Russian ruble - Pending foreign exchange purchases
Fixed Income	0	(3,066,787.52)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(3,018,089.27)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(2,412,600.55)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(104,689.58)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(1,239,988.34)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(2,378,958.48)	Russian ruble - Pending foreign exchange sales
Fixed Income	0	(1,919,052.62)	Russian ruble - Pending foreign exchange sales
Fixed Income	840,000	969,478.44	S CAROLINA ELEC & 5.1% DUE 06-01-2065
Fixed Income	200,000	203,800.00	SABINE PASS LNG L 7.5% DUE 11-30-2016
Fixed Income	300,000	334,350.00	SAGICOR FIN 2015 8.875% DUE 08-11-2022
Fixed Income	55,000	82,763.45	SAN BERNARDINO CALIF CMNTY COLLEGE DIST 7.63% 08-01-2044 BEO TAXABLE
Fixed Income	245,000	279,537.65	SANTA MONICA-MALIBU UNI SCH DIST CALIF 6.634% 07-01-2035 BEO TAXABLE
Fixed Income	396,397	396,732.96	SANTANDER DR AUTO 1.45% DUE 05-15-2019
Fixed Income	75,000	75,274.95	SANTANDER DR AUTO 1.97% DUE 11-15-2019
Fixed Income	100,000	100,668.90	SANTANDER DR AUTO 2.07% DUE 03-16-2020
Fixed Income	125,000	125,552.87	SANTANDER DR AUTO 2.08% DUE 02-16-2021
Fixed Income	17,005	17,012.41	SANTANDER DR AUTO 2.16% DUE 01-15-2020
Fixed Income	480,000	482,764.80	SANTANDER DR AUTO 2.36% DUE 04-15-2020
Fixed Income	90,000	90,970.02	SANTANDER DR AUTO 2.57% DUE 04-15-2021
Fixed Income	1,154,380	1,154,525.41	SANTANDER DR AUTO NT 1.2% SR 15-4 CL A2A DUE 12-17-2018
Fixed Income	1,700,000	1,699,762.00	SANTANDER HLDGS FLTG RT 2.1153% DUE 11-24-2017
Fixed Income	1,000,000	1,002,174.00	SANTANDER UK GROUP 3.125% DUE 01-08-2021
Fixed Income	2,400,000	2,424,487.20	SANTANDER UK PLC 2.5% DUE 03-14-2019
Fixed Income	105,443	106,648.90	SAXON ASSET SECS TR 2003-1 MTG LN ASSET BKD CTF AF-7 06-25-2033 BEO
Fixed Income	600,000	606,000.00	SCOTIABANK PERU FLTG RT 4.5% DUE 12-13-2027
Fixed Income	100,000	105,139.10	SCRIPPS NETWORKS 3.9% DUE 11-15-2024
Fixed Income	960,000	690,662.40	SEAGATE HDD CAYMAN 4.875% DUE 06-01-2027
Fixed Income	100,000	70,250.00	SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034
Fixed Income	931,974	960,078.10	SEQOIA MTG TR 3.5% DUE 05-02-2045
Fixed Income	300,000	172,800.00	SEVEN ENERGY FINANCE LTD 10.25% NTS 11/10/21 USD200000144A
Fixed Income	340,000	369,115.22	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045
Fixed Income	785,000	789,159.72	SHELL INTL FIN B V 1.875% DUE 05-10-2021
Fixed Income	540,000	542,861.46	SHELL INTL FIN B V 1.875% DUE 05-10-2021
Fixed Income	185,000	188,682.98	SHELL INTL FIN B V 4% DUE 05-10-2046
Fixed Income	125,000	124,997.63	SIERRA AUTO 2.85% DUE 01-18-2022
Fixed Income	300,000	303,375.00	SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026
Fixed Income	99,608	99,608.25	Singapore dollar - Cash
Fixed Income	263	263.36	Singapore dollar - Cash
Fixed Income	1	0.56	Singapore dollar - Cash
Fixed Income	0	72,169.34	Singapore dollar - Pending foreign exchange purchases
Fixed Income	0	120,741.25	Singapore dollar - Pending foreign exchange purchases
Fixed Income	0	26,786.28	Singapore dollar - Pending foreign exchange purchases
Fixed Income	0	1,599,910.87	Singapore dollar - Pending foreign exchange purchases
Fixed Income	0	(244,026.08)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	(3,833,398.33)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	(607,814.81)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	(510,277.98)	Singapore dollar - Pending foreign exchange sales
Fixed Income	0	(219,697.07)	Singapore dollar - Pending trade purchases
Fixed Income	0	144,419.70	Singapore dollar - Pending trade sales
Fixed Income	67,929	67,857.72	SKOPOS AUTO 3.55% DUE 02-15-2020
Fixed Income	2,070,000	1,774,735.20	SLC STUD LN TR FLTG RT .8125% DUE 12-15-2038
Fixed Income	500,000	476,250.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	2,300,000	2,190,750.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	1,200,000	1,034,890.80	SLM STUD LN TR FLTG RT .8745% DUE 01-25-2041
Fixed Income	650,054	621,069.07	SLM STUD LN TR SER2013-4 CLA FLTG RATE 06-25-2027 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,919,235	1,791,113.75	SLM STUDENT LN TR 2003-4 STUDENT LN BKD CTF CL A-5D VAR RT DUE 03-15-2033 BEO
Fixed Income	2,045,650	1,950,887.50	SLM STUDENT LN TR 2005-4 20270125 FLT 01-25-2027 REG
Fixed Income	1,465,392	1,464,425.27	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	475,262	474,948.75	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	2,376,312	2,374,743.69	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	1,671,339	1,670,236.39	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	350,000	300,860.70	SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG
Fixed Income	350,000	294,360.15	SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	313,944.05	SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG
Fixed Income	350,000	314,570.90	SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG
Fixed Income	350,000	326,929.40	SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG
Fixed Income	350,000	305,903.50	SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO
Fixed Income	350,000	334,328.05	SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTG RT 10-25-2029 REG
Fixed Income	350,000	331,742.95	SLM STUDENT LN TR 2008-9 CL B FLTG RT 10-25-2029 BEO
Fixed Income	185,600	159,409.83	SLM STUDENT LN TR FLTG RT 1.1745% DUE 01-25-2040
Fixed Income	1,200,000	1,059,792.00	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO
Fixed Income	1,418,089	1,405,747.29	SLM STUDENT LN TR PVTPL SER 2004-8A CL A5 FLT RT DUE 04-25-2024
Fixed Income	285,715	242,134.85	SLM STUDENT LN TR SER 2007-6 CL B FLT RT 04-27-2043 BEO
Fixed Income	279,425	295,340.16	SLM STUDENT LN TST FRN A/BKD 12/2023 EUR
Fixed Income	4,600,000	4,848,009.00	SLOVENIA(REP OF) 4.125% NTS 18/02/2019
Fixed Income	106,485	116,228.76	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2011-20E 3.79 DUE 05-01-2031
Fixed Income	272,871	289,025.29	SMALL BUSINESS ADMIN GTD PARTN CTF 3.644 DUE 09-10-2023 REG
Fixed Income	42,985	46,215.32	SMALL BUSINESS ADMIN GTD PARTN CTF SER 2008 10 B PARTN CTF 5.944 DUE
Fixed Income	366,538	377,239.54	SMALL BUSINESS ADMIN GTD PARTN CTF SER 2015-10A CL 1 2.517% 03-10-2025
Fixed Income	40,000	43,012.72	SMUCKER J M CO 3.5% DUE 10-15-2021
Fixed Income	70,000	86,816.10	SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE
Fixed Income	57	56.55	South African rand - Cash
Fixed Income	0	-	South African rand - Cash
Fixed Income	35,543	35,543.02	South African rand - Cash
Fixed Income	36	36.22	South African rand - Cash
Fixed Income	67	66.55	South African rand - Cash
Fixed Income	0	-	South Korean won - Cash
Fixed Income	0	301,912.22	South Korean won - Pending foreign exchange purchases
Fixed Income	0	372,460.51	South Korean won - Pending foreign exchange purchases
Fixed Income	0	(4,341,516.88)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(521,587.69)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(391,240.17)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(825,339.99)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(1,030.09)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(189,791.37)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(27,866.19)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(774,182.39)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(465,209.00)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(442,528.71)	South Korean won - Pending foreign exchange sales
Fixed Income	0	(301,912.22)	South Korean won - Pending trade purchases
Fixed Income	0	(372,460.51)	South Korean won - Pending trade purchases
Fixed Income	50,000	51,829.95	SOUTHERN CO 2.95% DUE 07-01-2023
Fixed Income	825,000	886,811.48	SOUTHERN CO 4.4% DUE 07-01-2046
Fixed Income	500,000	494,044.00	SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025
Fixed Income	785,000	797,195.76	SOUTHERN PWR CO 2.375% DUE 06-01-2020
Fixed Income	85,714	85,162.97	SOUTH CAL EDISON 1.845% DUE 02-01-2022
Fixed Income	1,315,000	1,357,289.09	SOUTHWEST AIRLS CO 2.65% DUE 11-05-2020
Fixed Income	1,500,000	1,488,145.50	SOUTHWESTN ELEC 3.9% DUE 04-01-2045
Fixed Income	30,000	26,775.00	SOUTHWESTN ENERGY 4.1% DUE 03-15-2022
Fixed Income	20,000	19,150.00	SOUTHWESTN ENERGY STEP CPN 6.7% DUE 01-23-2025
Fixed Income	3,000,000	3,742,544.00	SPAIN I/L BOND 30/11/2024
Fixed Income	1,695,000	2,120,990.61	SPAIN(KINGDOM OF) 2.9% BDS 31/10/2046 EUR1000
Fixed Income	128,000	173,116.03	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038
Fixed Income	700,000	696,820.60	SPECTRA ENERGY 4.5% DUE 03-15-2045
Fixed Income	15,000	15,501.00	SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026
Fixed Income	400,000	401,000.00	SPRINGLEAF FIN 8.25% DUE 12-15-2020
Fixed Income	400,000	414,500.00	SPRINGLEAF FIN CORP MEDIUM TERM SR NTS BTRANCHE # TR 00001 6.9 DUE 12-31-2040
Fixed Income	100,000	81,750.00	SPRINT CORPORATION 7.875% DUE 09-15-2023
Fixed Income	400,000	440,340.00	ST GRID OVERSEAS 4.125% DUE 05-07-2024
Fixed Income	110,000	127,428.40	ST PETERSBURG FLA PUB UTIL REV 6.6% 10-01-2040 BEO TAXABLE
Fixed Income	160,000	176,178.24	ST STR CORP 3.7 DUE 11-20-2023
Fixed Income	1,100,000	1,306,607.50	STARBUCKS CORP 4.3% DUE 06-15-2045
Fixed Income	1,000,000	1,012,569.00	STATE STR CORP 1.95% DUE 05-19-2021
Fixed Income	155,000	162,733.11	STATOIL ASA 3.15 DUE 01-23-2022
Fixed Income	2,300,000	2,287,460.40	STATOIL ASA GTD NT FLTG DUE 11-08-2018 REG
Fixed Income	400,000	493,550.66	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049
Fixed Income	600,000	740,325.99	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049
Fixed Income	45,000	45,612.00	STIFEL FINL CORP 3.5% DUE 12-01-2020
Fixed Income	625,000	661,693.75	STRATS TR FOR FED HOME LN BKS SER 2005-P2 INFLATION LKD 144A 08-15-19 BEO
Fixed Income	432,649	406,602.08	STRUCTURED ASSET INVT LN TR 2003-BC11 MTG PASSTHRU CTF CL A3 10-25-2033 REG
Fixed Income	896,681	904,171.97	STRUCTURED ASSET INVT LN TR 2005-4 MTG PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	1,303,864	1,346,147.39	STRUCTURED ASSET SECS CORP SER 2004-13 CL 2A1 VAR RT DUE 07-25-2034
Fixed Income	842,457	795,478.18	STRUCTURED AST FLTG RT .6479% DUE 04-25-2036
Fixed Income	1,600,000	1,429,264.00	STRUCTURED AST FLTG RT 1.0679% DUE 11-25-2035
Fixed Income	737,422	718,031.65	STRUCTURED AST SECS CORP MTG LN TR 200 MTG PASSTHRU CTF CL 2-A2 05-25-2047 REG
Fixed Income	20,000	21,217.60	STRYKER CORP 3.5% DUE 03-15-2026
Fixed Income	630,000	619,850.07	SUNOCO LOGISTICS 5.3% DUE 04-01-2044
Fixed Income	790,000	802,307.41	SUNTRUST BKS INC 2.35% DUE 11-01-2018
Fixed Income	775,000	802,419.50	SUNTRUST BKS INC 2.9% DUE 03-03-2021
Fixed Income	100,000	105,367.00	SUNTRUST BKS INC 6% DUE 09-11-2017

**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	11	11.33	Swedish krona - Cash
Fixed Income	43	42.96	Swedish krona - Cash
Fixed Income	0	-	Swedish krona - Cash
Fixed Income	0	-	Swedish krona - Cash
Fixed Income	32,051	32,051.39	Swedish krona - Cash
Fixed Income	0	-	Swedish krona - Cash
Fixed Income	0	25,257.82	Swedish krona - Pending foreign exchange purchases
Fixed Income	0	55,784.86	Swedish krona - Pending foreign exchange purchases
Fixed Income	0	(81,042.67)	Swedish krona - Pending trade purchases
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swedish krona - Recoverable taxes
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	118	117.63	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	0.03	Swiss franc - Cash
Fixed Income	3	3.22	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	159	159.24	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	0	-	Swiss franc - Cash
Fixed Income	44,853	44,852.78	Swiss franc - Cash
Fixed Income	0	(300,637.12)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	(614,287.59)	Swiss franc - Pending foreign exchange sales
Fixed Income	0	300,617.49	Swiss franc - Pending trade sales
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	0	-	Swiss franc - Recoverable taxes
Fixed Income	-8,400,000	(1,103.04)	SWO_CDX BARCGB33 20/07/2016 ITRAXX_EUROPE.25 317544D12
Fixed Income	-7,900,000	(3,221.86)	SWO_CDX BARCGB33 21/09/2016 ITRAXX_EUROPE.25 317544PR9
Fixed Income	-1,600,000	(652.53)	SWO_CDX BNPAFRPP 21/09/2016 ITRAXX_EUROPE.25 317544X74
Fixed Income	-700,000	(363.51)	SWO_CDX CHASUS33 07/20/2016 CDX.NA.IG.26 3175B0658
Fixed Income	-700,000	(292.81)	SWO_CDX CHASUS33 07/20/2016 CDX.NA.IG.26 3175C1267
Fixed Income	-1,600,000	(1,888.48)	SWO_CDX CHASUS33 09/21/2016 CDX.NA.IG.26 3175C2463
Fixed Income	-6,600,000	(866.67)	SWO_CDX CHASUS33 20/07/2016 ITRAXX_EUROPE.25 317544JL9
Fixed Income	-6,600,000	(104.12)	SWO_CDX CHASUS33 20/07/2016 ITRAXX_EUROPE.25 317544JX3
Fixed Income	475,000	483,692.50	SYNCHRONY CR CARD 2.04% DUE 03-15-2022
Fixed Income	100,000	103,493.00	SYNCHRONY FINL 4.25 DUE 08-15-2024
Fixed Income	70,000	72,623.11	SYSCO CORP 3.3% DUE 07-15-2026
Fixed Income	100,000	129,742.00	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10-01-2040 BEO TAXABLE
Fixed Income	140,000	155,128.68	TARGET CORP 3.5 DUE 07-01-2024 REG
Fixed Income	116,210	123,462.13	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	-270,000	(270,000.00)	TBA COLLATERAL PAYABLE FROM GOLDMAN SACHS
Fixed Income	520,000	541,795.80	TD AMERITRADE HLDG 2.95% DUE 04-01-2022
Fixed Income	1,200,000	1,232,136.00	TELEFONICA 3.192% DUE 04-27-2018
Fixed Income	1,300,000	1,439,158.50	TELEFONICA 4.57% DUE 04-27-2023
Fixed Income	50,000	38,750.00	TEMBEC INDS INC 9% DUE 12-15-2019
Fixed Income	190,000	212,028.60	TEMPE ARIZ EXCISE TAX REV 6.5% 07-01-2029 BEO TAXABLE
Fixed Income	300,000	310,500.00	TENEDORA NEMAK SA DE CV SR NT REG S 5.5 02-28-2023
Fixed Income	310,000	424,838.88	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG
Fixed Income	300,000	325,497.90	TENNESSEE VALLEY AUTH GLOBAL PWR BD SER A 2.875% 09-15-2024 REG
Fixed Income	35,000	31,675.00	TERRAFORM GLOBAL 9.75% DUE 08-15-2022
Fixed Income	620,000	796,619.40	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE
Fixed Income	24	23.76	Thai baht - Cash
Fixed Income	70,000	71,461.04	THERMO FISHER 3% DUE 04-15-2023
Fixed Income	200,000	212,017.60	THERMO FISHER 3.6% DUE 08-15-2021
Fixed Income	575,000	577,460.43	THOMSON REUTERS 1.65% DUE 09-29-2017
Fixed Income	980,000	1,001,749.14	THOMSON REUTERS 3.35% DUE 05-15-2026
Fixed Income	675,000	749,791.35	TIME WARNER INC 4.875% DUE 03-15-2020
Fixed Income	200,000	211,629.00	TIME WARNER INC FIXED 3.6% DUE 07-15-2025
Fixed Income	40,000	42,325.80	TIME WARNER INC FIXED 3.6% DUE 07-15-2025

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	100,000	84,125.00	TITAN INTL INC DEL 6.875% DUE 10-01-2020
Fixed Income	1,000,000	1,035,000.00	T-MOBILE USA INC 6% DUE 04-15-2024
Fixed Income	0	(256,694,038.18)	TNT worksheet operating cash
Fixed Income	325,000	333,508.82	TORONTO DOMINION BK SR MEDIUM TERM BK NT 2.25% DUE 11-05-2019
Fixed Income	1,200,000	1,206,445.20	TORONTO DOMINION BK SR MEDIUM TERM BK NT FLTG 04-07-2021
Fixed Income	70,000	70,260.96	TORONTO DOMINION BK SR MEDIUM TERM BK NT1.4 DUE 04-30-2018
Fixed Income	100,000	99,027.40	TOYOTA MTR CR CORP FLTG RT 1.5% DUE 02-13-2020
Fixed Income	650,000	690,833.00	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	50,000	53,141.00	TRANSCANADA 3.8% DUE 10-01-2020
Fixed Income	750,000	844,139.25	TRANSCANADA 7.125% DUE 01-15-2019
Fixed Income	150,000	102,000.00	TRANSOCEAN INC STEP CPN 7.85% DUE 12-15-2041
Fixed Income	40,000	42,603.76	TRAVELERS COS INC SR NT 5.75% DUE 12-15-2017/05-29-2007
Fixed Income	35,000	36,486.00	TRIMBLE NAV LTD 4.75% DUE 12-01-2024
Fixed Income	300,000	616,406.87	TSY 2046 I/L STOCK DUE 22/03/2046
Fixed Income	10,565,000	12,692,485.46	TSY INFL IX N/B INDEX LINKED 07-15-2017
Fixed Income	5,170,000	5,274,514.96	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	2,500,000	2,550,539.15	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	2,550,000	2,601,549.93	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	3,450,000	3,519,744.02	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045
Fixed Income	1,500,000	1,561,144.50	TUCSON ELEC PWR CO 3.85 DUE 03-15-2023
Fixed Income	2,220,000	827,969.33	TURKEY(REP OF) 10.7% BDS 17/02/21 TRY1
Fixed Income	85,000	104,878.95	TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE02-05-2025 REG
Fixed Income	44	44.23	Turkish lira - Cash
Fixed Income	19	18.87	Turkish lira - Cash
Fixed Income	0	0.01	Turkish lira - Cash
Fixed Income	0	0.21	Turkish lira - Cash
Fixed Income	245	245.47	Turkish lira - Cash
Fixed Income	0	91,908.91	Turkish lira - Pending foreign exchange purchases
Fixed Income	0	(91,908.91)	Turkish lira - Pending foreign exchange sales
Fixed Income	90,000	95,105.79	TYCO ELECTRONICS 3.5 DUE 02-03-2022
Fixed Income	905,000	929,746.32	TYSON FOODS INC 2.65 DUE 08-15-2019
Fixed Income	855,000	876,887.14	U S BANCORP MEDIUM TERM NTS 2.2 04-25-2019
Fixed Income	1,455,000	1,514,125.38	U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022
Fixed Income	500,000	566,250.00	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	1,800,000	2,038,500.00	UBS AG STAMFORD 7.625% DUE 08-17-2022
Fixed Income	980,000	989,323.72	UBS AG STAMFORD BRH MEDIUM TERM SR 1.8% DUE 03-26-2018
Fixed Income	1,000,000	1,019,950.00	UBS GROUP FDG 3% DUE 04-15-2021
Fixed Income	40,000	101,709.46	UK(GOVERNMENT OF) 0.125% I/L 22/03/2058
Fixed Income	80,000	248,832.04	UK(GOVT OF) 0.125% I/L GILT 22/3/68 GBP
Fixed Income	60,000	193,261.57	UK(GOVT OF) 0.375% IDX-LKD GILT 22/3/62
Fixed Income	795,000	807,944.99	UNION BANK 2.25 DUE 05-06-2019 REG
Fixed Income	2,000,000	2,166,044.00	UNION PAC CORP 3.25% DUE 01-15-2025
Fixed Income	390,000	392,908.23	UNION PAC CORP 3.375% DUE 02-01-2035
Fixed Income	1,017,000	1,124,475.54	UNION PACIFIC CORP 3.646 DUE 02-15-2024 BEO
Fixed Income	0	-	United Arab Emirates dirham - Cash
Fixed Income	80,000	83,600.00	UNITED MEXICAN STATES 3.6% 01-30-2025
Fixed Income	443,000	443,000.00	United States dollar - Cash (externally held)
Fixed Income	768,910	768,910.00	United States dollar - Cash (externally held)
Fixed Income	4,241,843	4,241,842.99	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	14,862,762	14,862,761.99	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	4,641	4,641.18	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	12,929,448	12,929,447.66	United States dollar - Cash Collateral Due to/from CCP Broker
Fixed Income	880,000	880,000.00	United States dollar - Futures initial margin
Fixed Income	0	-	United States dollar - Invested cash
Fixed Income	4,041,258	4,041,257.55	United States dollar - Invested cash
Fixed Income	195,575	195,575.00	United States dollar - Invested cash
Fixed Income	7,440,262	7,440,261.74	United States dollar - Invested cash
Fixed Income	6,535,555	6,535,554.69	United States dollar - Invested cash
Fixed Income	2,376,081	2,376,080.75	United States dollar - Invested cash
Fixed Income	2,044,028	2,044,027.87	United States dollar - Invested cash
Fixed Income	2,228,764	2,228,764.22	United States dollar - Invested cash
Fixed Income	3,512,345	3,512,344.83	United States dollar - Invested cash
Fixed Income	4,280	4,279.86	United States dollar - Invested cash
Fixed Income	0	-	United States dollar - Invested cash
Fixed Income	5,227,650	5,227,650.44	United States dollar - Invested cash
Fixed Income	0	(0.24)	United States dollar - Invested cash
Fixed Income	1,263,951	1,263,950.66	United States dollar - Invested cash
Fixed Income	503,112	503,112.26	United States dollar - Invested cash
Fixed Income	6,010,570	6,010,570.04	United States dollar - Invested cash
Fixed Income	254,323	254,322.78	United States dollar - Invested cash
Fixed Income	129,162	129,161.75	United States dollar - Invested cash
Fixed Income	0	-	United States dollar - Invested cash
Fixed Income	4,907,712	4,907,711.62	United States dollar - Invested cash
Fixed Income	2,398,052	2,398,051.78	United States dollar - Invested cash
Fixed Income	4,136,643	4,136,642.66	United States dollar - Invested cash
Fixed Income	4,119,889	4,119,888.79	United States dollar - Invested cash
Fixed Income	-2	(2.13)	United States dollar - Invested cash
Fixed Income	409,080	409,080.48	United States dollar - Invested cash
Fixed Income	18,981,458	18,981,458.29	United States dollar - Invested cash
Fixed Income	1,096,842	1,096,841.84	United States dollar - Invested cash
Fixed Income	0	(0.33)	United States dollar - Invested cash
Fixed Income	2,706,630	2,706,630.05	United States dollar - Invested cash
Fixed Income	0	(0.11)	United States dollar - Invested cash
Fixed Income	-4	(3.73)	United States dollar - Invested cash
Fixed Income	23,000,653	23,000,652.95	United States dollar - Invested cash

**Investment Listing**  
June 30, 2016

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,164,345	1,164,344.89	United States dollar - Invested cash
Fixed Income	110,431	110,430.52	United States dollar - Invested cash
Fixed Income	642,246	642,245.64	United States dollar - Invested cash
Fixed Income	3,549,421	3,549,420.81	United States dollar - Invested cash
Fixed Income	288,444	288,444.00	United States dollar - Invested cash
Fixed Income	2,514	2,514.26	United States dollar - Invested cash
Fixed Income	217,789,128	217,789,127.87	United States dollar - Invested cash
Fixed Income	426,167	426,166.88	United States dollar - Invested cash
Fixed Income	0	(513,948.97)	United States dollar - Other Payables
Fixed Income	0	(105,106.51)	United States dollar - Other Payables
Fixed Income	0	(126,745.21)	United States dollar - Other Payables
Fixed Income	0	(17.20)	United States dollar - Other Payables
Fixed Income	0	(80,616.17)	United States dollar - Other Payables
Fixed Income	0	(2,967,645.52)	United States dollar - Other Payables
Fixed Income	0	(470,191.01)	United States dollar - Other Payables
Fixed Income	0	108,148.77	United States dollar - Pending foreign exchange purchases
Fixed Income	0	448,408.13	United States dollar - Pending foreign exchange purchases
Fixed Income	0	14,658.98	United States dollar - Pending foreign exchange purchases
Fixed Income	0	659,731.03	United States dollar - Pending foreign exchange purchases
Fixed Income	0	24,095.22	United States dollar - Pending foreign exchange purchases
Fixed Income	0	23,709.24	United States dollar - Pending foreign exchange purchases
Fixed Income	0	24,228.33	United States dollar - Pending foreign exchange purchases
Fixed Income	0	24,154.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	69,083.04	United States dollar - Pending foreign exchange purchases
Fixed Income	0	68,929.21	United States dollar - Pending foreign exchange purchases
Fixed Income	0	91,449.47	United States dollar - Pending foreign exchange purchases
Fixed Income	0	117,619.38	United States dollar - Pending foreign exchange purchases
Fixed Income	0	93,580.39	United States dollar - Pending foreign exchange purchases
Fixed Income	0	23,716.35	United States dollar - Pending foreign exchange purchases
Fixed Income	0	988,379.86	United States dollar - Pending foreign exchange purchases
Fixed Income	0	106,829.05	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,748,159.06	United States dollar - Pending foreign exchange purchases
Fixed Income	0	879,197.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	401,972.14	United States dollar - Pending foreign exchange purchases
Fixed Income	0	876,227.73	United States dollar - Pending foreign exchange purchases
Fixed Income	0	224,438.90	United States dollar - Pending foreign exchange purchases
Fixed Income	0	216,608.63	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,537.47	United States dollar - Pending foreign exchange purchases
Fixed Income	0	473,403.09	United States dollar - Pending foreign exchange purchases
Fixed Income	0	417,385.74	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,072,113.53	United States dollar - Pending foreign exchange purchases
Fixed Income	0	6,287,269.26	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,656,376.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	89,951.62	United States dollar - Pending foreign exchange purchases
Fixed Income	0	847,404.82	United States dollar - Pending foreign exchange purchases
Fixed Income	0	305,314.97	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,820,648.84	United States dollar - Pending foreign exchange purchases
Fixed Income	0	113,762.32	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,127,898.07	United States dollar - Pending foreign exchange purchases
Fixed Income	0	235,338.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	87,896.32	United States dollar - Pending foreign exchange purchases
Fixed Income	0	57,666.15	United States dollar - Pending foreign exchange purchases
Fixed Income	0	364,863.57	United States dollar - Pending foreign exchange purchases
Fixed Income	0	414,420.78	United States dollar - Pending foreign exchange purchases
Fixed Income	0	168,851.28	United States dollar - Pending foreign exchange purchases
Fixed Income	0	110,548.89	United States dollar - Pending foreign exchange purchases
Fixed Income	0	69,702.60	United States dollar - Pending foreign exchange purchases
Fixed Income	0	60,726.37	United States dollar - Pending foreign exchange purchases
Fixed Income	0	299,388.22	United States dollar - Pending foreign exchange purchases
Fixed Income	0	352,204.71	United States dollar - Pending foreign exchange purchases
Fixed Income	0	119,039.05	United States dollar - Pending foreign exchange purchases
Fixed Income	0	159,863.88	United States dollar - Pending foreign exchange purchases
Fixed Income	0	243,959.06	United States dollar - Pending foreign exchange purchases
Fixed Income	0	24,290.39	United States dollar - Pending foreign exchange purchases
Fixed Income	0	15,412.65	United States dollar - Pending foreign exchange purchases
Fixed Income	0	288,840.61	United States dollar - Pending foreign exchange purchases
Fixed Income	0	70,932.53	United States dollar - Pending foreign exchange purchases
Fixed Income	0	88,660.92	United States dollar - Pending foreign exchange purchases
Fixed Income	0	12,548.41	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,473.28	United States dollar - Pending foreign exchange purchases
Fixed Income	0	152,499.07	United States dollar - Pending foreign exchange purchases
Fixed Income	0	15,753.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	639,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,216,580.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,061,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	497,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,208,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	31,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	954,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	383,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	391,973.95	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,896,205.51	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,188,694.51	United States dollar - Pending foreign exchange purchases
Fixed Income	0	154,708.41	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,222,000.00	United States dollar - Pending foreign exchange purchases

**Investment Listing**  
June 30, 2016

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	1,465,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,910,712.54	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,800,581.76	United States dollar - Pending foreign exchange purchases
Fixed Income	0	4,325,976.01	United States dollar - Pending foreign exchange purchases
Fixed Income	0	14,162,336.50	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,922,369.19	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,084,254.32	United States dollar - Pending foreign exchange purchases
Fixed Income	0	515,539.37	United States dollar - Pending foreign exchange purchases
Fixed Income	0	107,500.03	United States dollar - Pending foreign exchange purchases
Fixed Income	0	384,809.61	United States dollar - Pending foreign exchange purchases
Fixed Income	0	817,448.47	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,958,633.20	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,826,201.16	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,743,494.12	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,877,807.43	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,804,231.53	United States dollar - Pending foreign exchange purchases
Fixed Income	0	6,478,577.80	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,002,037.82	United States dollar - Pending foreign exchange purchases
Fixed Income	0	593,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	964,755.08	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	184,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	495,733.59	United States dollar - Pending foreign exchange purchases
Fixed Income	0	303,376.89	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,649,590.77	United States dollar - Pending foreign exchange purchases
Fixed Income	0	379,664.82	United States dollar - Pending foreign exchange purchases
Fixed Income	0	7,139,336.80	United States dollar - Pending foreign exchange purchases
Fixed Income	0	865,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	851,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	27,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	751,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,578,706.38	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,647,204.70	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,895,379.70	United States dollar - Pending foreign exchange purchases
Fixed Income	0	862,694.99	United States dollar - Pending foreign exchange purchases
Fixed Income	0	603,477.62	United States dollar - Pending foreign exchange purchases
Fixed Income	0	461,691.40	United States dollar - Pending foreign exchange purchases
Fixed Income	0	438,222.29	United States dollar - Pending foreign exchange purchases
Fixed Income	0	326,708.03	United States dollar - Pending foreign exchange purchases
Fixed Income	0	47,722.45	United States dollar - Pending foreign exchange purchases
Fixed Income	0	69,815.77	United States dollar - Pending foreign exchange purchases
Fixed Income	0	197,034.43	United States dollar - Pending foreign exchange purchases
Fixed Income	0	373,973.25	United States dollar - Pending foreign exchange purchases
Fixed Income	0	81,211.35	United States dollar - Pending foreign exchange purchases
Fixed Income	0	92,950.10	United States dollar - Pending foreign exchange purchases
Fixed Income	0	59,635.02	United States dollar - Pending foreign exchange purchases
Fixed Income	0	401,421.11	United States dollar - Pending foreign exchange purchases
Fixed Income	0	45,671.20	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,102.01	United States dollar - Pending foreign exchange purchases
Fixed Income	0	87,893.86	United States dollar - Pending foreign exchange purchases
Fixed Income	0	312,976.46	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,178,309.02	United States dollar - Pending foreign exchange purchases
Fixed Income	0	743,348.15	United States dollar - Pending foreign exchange purchases
Fixed Income	0	465,637.72	United States dollar - Pending foreign exchange purchases
Fixed Income	0	590,077.30	United States dollar - Pending foreign exchange purchases
Fixed Income	0	28,381.66	United States dollar - Pending foreign exchange purchases
Fixed Income	0	21,915.12	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,689,704.50	United States dollar - Pending foreign exchange purchases
Fixed Income	0	3,710,326.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,340,445.26	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,300,582.58	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,612,653.57	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,561,714.16	United States dollar - Pending foreign exchange purchases
Fixed Income	0	919,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,300,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,800,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	381,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	500,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,800,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	19,372,114.02	United States dollar - Pending foreign exchange purchases
Fixed Income	0	84,791.49	United States dollar - Pending foreign exchange purchases
Fixed Income	0	8,434,854.33	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,247,378.68	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,364,263.73	United States dollar - Pending foreign exchange purchases
Fixed Income	0	100,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	18,114,472.13	United States dollar - Pending foreign exchange purchases
Fixed Income	0	21,009,526.77	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,063,564.74	United States dollar - Pending foreign exchange purchases
Fixed Income	0	618,006.22	United States dollar - Pending foreign exchange purchases
Fixed Income	0	13,608,246.26	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,500,403.05	United States dollar - Pending foreign exchange purchases
Fixed Income	0	117,988.23	United States dollar - Pending foreign exchange purchases
Fixed Income	0	8,096,955.52	United States dollar - Pending foreign exchange purchases
Fixed Income	0	14,561,306.81	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,233,393.56	United States dollar - Pending foreign exchange purchases

**Investment Listing**  
June 30, 2016

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	2,315,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	12,838,236.17	United States dollar - Pending foreign exchange purchases
Fixed Income	0	5,849,006.88	United States dollar - Pending foreign exchange purchases
Fixed Income	0	1,840,734.99	United States dollar - Pending foreign exchange purchases
Fixed Income	0	2,534,000.00	United States dollar - Pending foreign exchange purchases
Fixed Income	0	207,906.05	United States dollar - Pending foreign exchange purchases
Fixed Income	0	12,330.56	United States dollar - Pending foreign exchange purchases
Fixed Income	0	(71,136.39)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(18,820.76)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(25,228.64)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(301,676.51)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(278,237.55)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(353,396.35)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(55,764.06)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(51,119.86)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(351,307.34)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(749,146.19)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(379,141.71)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(952,935.82)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(431,006.67)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(913,234.98)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(915,266.27)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(942,016.49)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(6,280,667.32)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,655,678.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,152,719.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,215,044.82)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,203,809.28)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,831,891.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(22,934.44)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(71,747.14)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(101,575.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(33,110.84)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(120,503.09)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(561,454.76)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(236,420.18)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(253,943.41)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,142,240.08)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(26,756.86)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(61,513.85)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(71,503.28)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,334.24)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(896,171.85)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(285,253.34)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(36,812.33)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,133,768.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,924,032.68)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,184,976.87)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,040,203.17)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(287,080.82)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(621,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(597,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(392,986.06)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,899,001.03)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,116,848.26)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,198,840.84)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(153,848.17)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(865,361.35)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(14,017,466.31)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(505,696.87)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(399,126.67)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,806,143.68)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(134,942.62)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(6,281,625.05)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,030,659.12)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(6,476,874.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(4,504,176.81)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,049,516.89)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,652,044.45)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(693,489.87)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(510,768.84)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,719,350.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,252,459.47)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(102,540.93)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,263,142.94)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,562,547.66)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,580,830.41)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(624,203.69)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,283,136.63)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,340,386.83)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,637,928.56)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(233,795.64)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(39,613.53)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(359,324.24)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(228,994.47)	United States dollar - Pending foreign exchange sales



**Investment Listing**  
June 30, 2016

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	(73,838.08)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(12,379.36)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(89,880.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(351,964.03)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(305,840.07)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(934,556.80)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(166,161.15)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(372,719.38)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(437,574.34)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(110,879.20)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(191,309.45)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(270,662.84)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,302,639.90)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,560,068.78)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,716,494.25)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,173,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(944,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,177,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,180,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(744,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(903,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,344,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,120,725.55)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,298,149.03)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(646,810.28)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(409,928.05)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,451,196.28)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(11,374,061.76)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(10,124,821.28)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(134,484.68)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,240,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(929,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(259,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(904,000.00)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(13,714,460.86)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,498,956.50)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,066,401.74)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(14,561,306.81)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(1,252,900.44)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(5,073,196.25)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(470,904.21)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(3,309,278.72)	United States dollar - Pending foreign exchange sales
Fixed Income	0	(2,972,947.20)	United States dollar - Pending trade purchases
Fixed Income	0	(124,380,539.34)	United States dollar - Pending trade purchases
Fixed Income	0	(1,636,801.67)	United States dollar - Pending trade purchases
Fixed Income	0	(302,996,968.85)	United States dollar - Pending trade purchases
Fixed Income	0	(889,329.40)	United States dollar - Pending trade purchases
Fixed Income	0	(716,039.28)	United States dollar - Pending trade purchases
Fixed Income	0	(5,796,269.04)	United States dollar - Pending trade purchases
Fixed Income	0	(5,364,032.67)	United States dollar - Pending trade purchases
Fixed Income	0	(6,434,699.81)	United States dollar - Pending trade purchases
Fixed Income	0	(3,652,299.67)	United States dollar - Pending trade purchases
Fixed Income	0	(24,568,025.22)	United States dollar - Pending trade purchases
Fixed Income	0	(250,410,280.98)	United States dollar - Pending trade purchases
Fixed Income	0	(629,648.33)	United States dollar - Pending trade purchases
Fixed Income	0	(606,448.33)	United States dollar - Pending trade purchases
Fixed Income	0	(380,027.63)	United States dollar - Pending trade purchases
Fixed Income	0	(274,041.40)	United States dollar - Pending trade purchases
Fixed Income	0	(80,529,328.06)	United States dollar - Pending trade purchases
Fixed Income	0	(26,013.99)	United States dollar - Pending trade purchases
Fixed Income	0	(76,578.13)	United States dollar - Pending trade purchases
Fixed Income	0	(6,830.22)	United States dollar - Pending trade purchases
Fixed Income	0	(2,511,316.22)	United States dollar - Pending trade purchases
Fixed Income	0	(1,039,479.40)	United States dollar - Pending trade purchases
Fixed Income	0	(1,515,035.26)	United States dollar - Pending trade purchases
Fixed Income	0	(2,830,215.86)	United States dollar - Pending trade purchases
Fixed Income	0	(5,498,848.27)	United States dollar - Pending trade purchases
Fixed Income	0	(1,787,832.10)	United States dollar - Pending trade purchases
Fixed Income	0	(209,048.22)	United States dollar - Pending trade purchases
Fixed Income	0	(5,544,003.80)	United States dollar - Pending trade purchases
Fixed Income	0	(2,256,126.55)	United States dollar - Pending trade purchases
Fixed Income	0	(151,667.65)	United States dollar - Pending trade purchases
Fixed Income	0	(1,378.39)	United States dollar - Pending trade purchases
Fixed Income	0	(97,548.58)	United States dollar - Pending trade purchases
Fixed Income	0	(205,376.36)	United States dollar - Pending trade purchases
Fixed Income	0	(289,544.72)	United States dollar - Pending trade purchases
Fixed Income	0	(1,504,910.00)	United States dollar - Pending trade purchases
Fixed Income	0	(1,636,295.09)	United States dollar - Pending trade purchases
Fixed Income	0	(50,398.27)	United States dollar - Pending trade purchases
Fixed Income	0	1,095,064.21	United States dollar - Pending trade sales
Fixed Income	0	49,174,044.15	United States dollar - Pending trade sales
Fixed Income	0	1,955,230.35	United States dollar - Pending trade sales
Fixed Income	0	147,254,891.29	United States dollar - Pending trade sales
Fixed Income	0	796,683.75	United States dollar - Pending trade sales
Fixed Income	0	552,188.81	United States dollar - Pending trade sales

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	0	5,401,327.60	United States dollar - Pending trade sales
Fixed Income	0	5,973,054.19	United States dollar - Pending trade sales
Fixed Income	0	1,310,700.00	United States dollar - Pending trade sales
Fixed Income	0	7,483,790.30	United States dollar - Pending trade sales
Fixed Income	0	117,278,832.99	United States dollar - Pending trade sales
Fixed Income	0	199,920.14	United States dollar - Pending trade sales
Fixed Income	0	106,998.30	United States dollar - Pending trade sales
Fixed Income	0	299,880.21	United States dollar - Pending trade sales
Fixed Income	0	686,673.37	United States dollar - Pending trade sales
Fixed Income	0	746,788.48	United States dollar - Pending trade sales
Fixed Income	0	66,968,798.81	United States dollar - Pending trade sales
Fixed Income	0	166,952.84	United States dollar - Pending trade sales
Fixed Income	0	31,897.80	United States dollar - Pending trade sales
Fixed Income	0	61,214.58	United States dollar - Pending trade sales
Fixed Income	0	46,551.00	United States dollar - Pending trade sales
Fixed Income	0	769,787.85	United States dollar - Pending trade sales
Fixed Income	0	1,103,518.53	United States dollar - Pending trade sales
Fixed Income	0	3,712,510.42	United States dollar - Pending trade sales
Fixed Income	0	1,951,751.71	United States dollar - Pending trade sales
Fixed Income	0	362,862.51	United States dollar - Pending trade sales
Fixed Income	0	454,075.72	United States dollar - Pending trade sales
Fixed Income	0	171,651.11	United States dollar - Pending trade sales
Fixed Income	0	82,034.32	United States dollar - Pending trade sales
Fixed Income	0	1,992,106.36	United States dollar - Pending trade sales
Fixed Income	0	289,544.72	United States dollar - Pending trade sales
Fixed Income	0	1,073,859.89	United States dollar - Pending trade sales
Fixed Income	0	482,882.66	United States dollar - Pending trade sales
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	0	-	United States dollar - Recoverable taxes
Fixed Income	115,961	115,960.70	United States dollar - Variation Margin
Fixed Income	-58,915	(58,915.24)	United States dollar - Variation Margin
Fixed Income	-390	(390.17)	United States dollar - Variation Margin
Fixed Income	-3	(2.76)	United States dollar - Variation Margin
Fixed Income	422,109	422,108.52	United States dollar - Variation Margin
Fixed Income	141,423	141,422.98	United States dollar - Variation Margin
Fixed Income	3,859,800	3,859,800.04	United States dollar - Variation Margin
Fixed Income	2,517,384	2,517,383.71	United States dollar - Variation Margin
Fixed Income	0	-	United States dollar
Fixed Income	0	-	United States dollar
Fixed Income	0	-	United States dollar
Fixed Income	1,100,000	1,127,924.97	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	10,700,000	10,971,633.84	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	7,805,000	8,003,140.38	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	2,050,000	2,102,042.00	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	2,980,000	3,055,651.29	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025
Fixed Income	560,000	567,134.10	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000
Fixed Income	1,755,000	1,777,357.75	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000
Fixed Income	1,345,000	1,362,134.57	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000
Fixed Income	1,190,000	1,262,317.95	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	70,000	74,254.00	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	2,140,000	2,270,050.76	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	1,885,000	1,999,554.06	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	6,960,000	7,382,968.80	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042
Fixed Income	3,810,000	7,796,561.61	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	200,000	409,268.33	UNITED STATES OF AMER TREAS BONDS 04-15-2028
Fixed Income	300,000	330,539.10	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	2,150,000	2,368,863.55	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	26,435,000	29,126,003.70	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	900,000	991,617.30	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	15,330,000	16,890,548.01	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	2,525,000	2,782,037.42	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'
Fixed Income	17,500,000	18,219,827.50	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	100,000	104,113.30	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	1,800,000	1,874,039.40	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG
Fixed Income	2,635,000	2,783,321.52	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	155,000	163,724.80	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	1,400,000	1,478,804.60	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	7,350,000	7,763,724.15	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	1,700,000	1,795,691.30	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG
Fixed Income	1,500,000	1,563,105.00	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	200,000	208,414.00	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	18,610,000	19,392,922.70	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	500,000	521,035.00	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG
Fixed Income	10,590,000	11,066,200.14	UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020
Fixed Income	1,800,000	1,880,940.53	UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020
Fixed Income	26,070,000	30,729,069.03	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	100,000	117,871.38	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	6,285,000	7,408,216.30	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020

Investment Listing  
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,000,000	1,178,713.81	UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020
Fixed Income	18,250,000	18,571,515.52	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	18,200,000	18,520,634.66	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	10,160,000	10,338,991.66	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	100,000	101,761.73	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	4,235,000	4,309,609.18	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	5,500,000	5,596,895.04	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024
Fixed Income	6,900,000	7,246,668.14	UNITED STATES OF AMER TREAS NOTES INFLATION INDEXED 0.125 04-15-2018
Fixed Income	9,545,000	10,024,557.59	UNITED STATES OF AMER TREAS NOTES INFLATION INDEXED 0.125 04-15-2018
Fixed Income	675,000	797,106.15	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	9,340,000	11,029,587.32	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	7,800,000	11,466,304.20	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	1,025,000	1,506,789.97	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	775,000	1,152,872.95	UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG
Fixed Income	6,500,000	7,298,791.50	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG
Fixed Income	775,000	870,240.52	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG
Fixed Income	21,330,000	25,309,736.02	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	7,075,000	8,395,048.40	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	6,825,000	8,098,403.51	UNITED STATES TREAS BDS 1.375 02-15-2044 REG
Fixed Income	300,000	432,309.19	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	4,555,000	6,563,894.56	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	1,100,000	1,236,941.20	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	1,000,000	1,124,492.00	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043
Fixed Income	1,200,000	1,379,296.80	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	6,055,000	6,959,701.77	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	300,000	344,824.20	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	480,000	551,718.72	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045
Fixed Income	1,500,000	1,724,649.00	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	915,000	1,052,035.89	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	250,000	287,441.50	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	1,000,000	1,149,766.00	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	365,000	419,664.59	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG
Fixed Income	17,500,000	20,599,407.50	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	885,000	1,041,741.46	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044
Fixed Income	250,000	308,115.25	UNITED STATES TREAS BDS 3.375 05-15-2044REG
Fixed Income	800,000	1,031,500.00	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	250,000	322,343.75	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND
Fixed Income	325,000	419,313.37	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043
Fixed Income	1,600,000	2,111,000.00	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG
Fixed Income	3,010,000	4,303,005.70	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG
Fixed Income	500,000	680,820.50	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500,000	659,219.00	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	250,000	303,730.50	UNITED STATES TREAS BDS 8 7/8 15/2/2019 USD1000 8.875 DUE 02-15-2019 REG
Fixed Income	400,000	437,218.80	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG
Fixed Income	200,000	231,984.40	UNITED STATES TREAS BDS 9 1/8% 15/5/2018USD1000 9.125% DUE 05-15-2018 REG
Fixed Income	2,925,000	3,447,957.83	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	400,000	471,515.60	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG
Fixed Income	500,000	652,207.00	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	40,000	56,303.12	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG
Fixed Income	1,100,000	1,270,585.80	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	500,000	577,539.00	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	525,000	761,598.60	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	750,000	946,523.25	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	350,000	489,179.60	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	5,100,000	6,768,857.70	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG
Fixed Income	100,000	140,023.40	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	550,000	770,128.70	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	5,860,000	6,101,953.54	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	2,200,000	2,290,835.80	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	2,800,000	2,915,609.20	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	560,000	583,121.84	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	850,000	885,095.65	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG
Fixed Income	250,000	344,101.50	UNITED STATES TREAS BDS DTD 02/15/1993 7.125% DUE 02-15-2023/11-27-1998 REG
Fixed Income	150,000	226,259.70	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	250,000	352,080.00	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300,000	451,019.40	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	1,355,000	1,951,729.81	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	150,000	177,246.15	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	60,000	80,421.12	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	300,000	402,105.60	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455,000	676,688.28	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250,000	366,787.00	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	300,000	444,304.80	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	25,000	36,904.30	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG
Fixed Income	5,100,000	5,610,397.80	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	600,000	660,046.80	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG
Fixed Income	9,010,000	12,028,060.63	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	9,300,000	12,415,201.32	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	2,970,000	3,964,854.62	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,545,000	2,062,525.38	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,500,000	2,002,451.82	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	11,205,000	14,958,315.09	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	6,990,000	14,650,534.06	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	1,315,000	2,756,144.82	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	4,500,000	4,904,858.65	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	800,000	871,974.87	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046
Fixed Income	75,000	81,747.64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046
Fixed Income	2,800,000	3,051,912.05	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046
Fixed Income	18,950,000	18,937,265.60	UNITED STATES TREAS BILLS 10-13-2016 DTD10/15/2015
Fixed Income	6,950,000	6,945,329.60	UNITED STATES TREAS BILLS 10-13-2016 DTD10/15/2015
Fixed Income	2,100,000	2,205,288.71	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	2,900,000	3,045,398.70	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	14,735,000	15,473,775.80	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	17,045,000	17,899,593.34	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023
Fixed Income	18,240,000	19,401,944.95	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	1,300,000	1,382,814.06	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	7,290,000	7,754,395.76	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	8,125,000	8,642,587.87	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	170,000	180,829.53	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022
Fixed Income	14,910,000	15,543,754.23	UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019
Fixed Income	500,000	521,252.66	UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019
Fixed Income	5,655,000	5,895,367.55	UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019
Fixed Income	160,000	166,800.85	UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019
Fixed Income	4,300,000	4,466,488.97	UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025
Fixed Income	3,200,000	3,323,898.76	UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025
Fixed Income	2,030,000	2,108,598.27	UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025
Fixed Income	10,300,000	10,309,661.40	UNITED STATES TREAS NTS .625 09-30-2017 REG
Fixed Income	500,000	500,469.00	UNITED STATES TREAS NTS .625 09-30-2017 REG
Fixed Income	2,000,000	2,004,100.00	UNITED STATES TREAS NTS .875 DUE 11-30-2016
Fixed Income	500,000	502,070.50	UNITED STATES TREAS NTS .875% DUE 11-15-2017
Fixed Income	1,700,000	1,831,237.23	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	140,000	150,807.77	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	10,170,000	10,955,107.41	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	110,000	118,491.82	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	18,840,000	20,294,417.10	UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022
Fixed Income	9,950,000	10,003,640.45	UNITED STATES TREAS NTS 0.875% 07-15-2018
Fixed Income	4,230,000	4,252,304.79	UNITED STATES TREAS NTS 1 09-15-2017
Fixed Income	2,000,000	2,010,546.00	UNITED STATES TREAS NTS 1 09-15-2017
Fixed Income	1,750,000	1,774,951.50	UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG
Fixed Income	5,790,000	5,890,195.95	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	500,000	508,652.50	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	500,000	510,312.50	UNITED STATES TREAS NTS 1.5% 12-31-2018
Fixed Income	1,500,000	1,542,480.00	UNITED STATES TREAS NTS 1.625% DUE 07-31-2020 REG
Fixed Income	7,540,000	7,753,532.80	UNITED STATES TREAS NTS 1.625% DUE 07-31-2020 REG
Fixed Income	1,750,000	1,801,269.75	UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG
Fixed Income	500,000	507,695.50	UNITED STATES TREAS NTS 1.875 DUE 08-31-2017
Fixed Income	1,610,000	1,686,349.42	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	800,000	837,937.60	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	3,150,000	3,301,962.30	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	4,300,000	4,507,440.60	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,250,000	1,310,302.50	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	950,000	1,017,835.70	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG
Fixed Income	1,310,000	1,439,874.71	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	6,535,000	6,705,021.10	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG
Fixed Income	715,000	750,973.08	UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG
Fixed Income	750,000	801,621.00	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	1,000,000	1,004,468.00	UNITED STATES TREAS NTS DTD 00251 3% DUE08-31-2016 REG
Fixed Income	3,425,000	3,768,839.18	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	1,000,000	1,100,391.00	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	920,000	938,507.64	UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG
Fixed Income	874,000	934,360.18	UNITED STATES TREAS NTS DTD 00306 2.625%DUE 08-15-2020 REG
Fixed Income	650,000	661,146.20	UNITED STATES TREAS NTS DTD 00318 1.875%DUE 10-31-2017 REG
Fixed Income	500,000	516,035.00	UNITED STATES TREAS NTS DTD 00330 2.625%DUE 01-31-2018 REG
Fixed Income	1,900,000	2,126,293.80	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	350,000	362,509.70	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	500,000	519,746.00	UNITED STATES TREAS NTS DTD 00338 2.875%DUE 03-31-2018 REG
Fixed Income	500,000	517,558.50	UNITED STATES TREAS NTS DTD 00354 2.375%DUE 06-30-2018 REG
Fixed Income	250,000	258,466.75	UNITED STATES TREAS NTS DTD 00359 2.25% DUE 07-31-2018 REG
Fixed Income	500,000	509,082.00	UNITED STATES TREAS NTS DTD 00392 1.375%DUE 02-28-2019 REG
Fixed Income	1,690,000	1,791,054.17	UNITED STATES TREAS NTS DTD 00399 04-15-2017
Fixed Income	2,515,000	2,545,848.99	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG
Fixed Income	1,000,000	1,007,461.00	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	6,635,000	6,684,503.73	UNITED STATES TREAS NTS DTD 00424 1% DUE09-30-2019 REG
Fixed Income	1,000,000	1,009,805.00	UNITED STATES TREAS NTS DTD 00457 1.125%DUE 04-30-2020 REG
Fixed Income	3,000,000	3,047,109.00	UNITED STATES TREAS NTS DTD 00471 1.375%DUE 07-31-2018 REG
Fixed Income	1,000,000	1,003,594.00	UNITED STATES TREAS NTS DTD 00498 .875% DUE 07-15-2017 REG
Fixed Income	215,000	227,937.32	UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026
Fixed Income	750,000	753,486.00	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG
Fixed Income	1,000,000	1,019,062.00	UNITED STATES TREAS NTS DTD 01/31/2013 1.375% DUE 01-31-2020 REG
Fixed Income	2,000,000	2,029,218.00	UNITED STATES TREAS NTS DTD 01/31/2015 1.25% DUE 01-31-2020 REG
Fixed Income	1,000,000	1,100,195.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	3,975,000	4,373,275.12	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,400,000	1,466,390.80	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	580,000	607,504.76	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	8,900,000	9,322,055.80	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	1,750,000	1,832,988.50	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG
Fixed Income	630,000	659,137.50	UNITED STATES TREAS NTS DTD 02/15/2015 2% DUE 02-15-2025 REG
Fixed Income	1,500,000	1,569,375.00	UNITED STATES TREAS NTS DTD 02/15/2015 2% DUE 02-15-2025 REG
Fixed Income	3,160,000	3,168,639.44	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	0	-	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	145,000	145,396.43	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	750,000	752,050.50	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	310,000	310,847.54	UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG
Fixed Income	1,000,000	1,018,867.00	UNITED STATES TREAS NTS DTD 02/28/2015 1.375% DUE 02-29-2020 REG
Fixed Income	2,590,000	2,627,635.29	UNITED STATES TREAS NTS DTD 02/29/2016 1.5% DUE 02-28-2023 REG
Fixed Income	2,560,000	2,566,999.04	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	1,000,000	1,002,734.00	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	2,960,000	2,968,092.64	UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG
Fixed Income	1,000,000	1,010,156.00	UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG
Fixed Income	1,500,000	1,528,359.00	UNITED STATES TREAS NTS DTD 03/31/2015 1.375% DUE 03-31-2020 REG
Fixed Income	1,000,000	1,011,641.00	UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG
Fixed Income	1,120,000	1,120,743.68	UNITED STATES TREAS NTS DTD 04/30/2013 .625% DUE 04-30-2018 REG
Fixed Income	1,000,000	1,000,664.00	UNITED STATES TREAS NTS DTD 04/30/2013 .625% DUE 04-30-2018 REG
Fixed Income	1,500,000	1,528,242.00	UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30-2020 REG
Fixed Income	605,000	624,119.21	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	375,000	386,850.75	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	1,450,000	1,495,822.90	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG
Fixed Income	20,700,000	22,482,953.10	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	700,000	760,293.10	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	17,685,000	19,208,262.10	UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG
Fixed Income	1,750,000	1,763,534.50	UNITED STATES TREAS NTS DTD 05/31/2013 1% DUE 05-31-2018 REG
Fixed Income	1,210,000	1,232,214.39	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	1,920,000	1,955,249.28	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG
Fixed Income	1,100,000	1,125,609.10	UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG
Fixed Income	1,500,000	1,508,145.00	UNITED STATES TREAS NTS DTD 05/31/2016 .875% DUE 05-31-2018 REG
Fixed Income	1,250,000	1,272,510.00	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG
Fixed Income	1,650,000	1,696,792.35	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG
Fixed Income	700,000	703,609.20	UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG
Fixed Income	500,000	502,051.00	UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG
Fixed Income	5,395,000	5,417,130.29	UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG
Fixed Income	9,000,000	9,242,928.00	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG
Fixed Income	2,500,000	2,567,480.00	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG
Fixed Income	2,500,000	2,502,442.50	UNITED STATES TREAS NTS DTD 07/31/2015 .625% DUE 07-31-2017 REG
Fixed Income	11,800,000	12,354,965.80	UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG
Fixed Income	1,470,000	1,507,439.43	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	600,000	615,281.40	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,250,000	1,281,836.25	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG
Fixed Income	1,000,000	1,083,320.00	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG
Fixed Income	1,670,000	1,745,868.10	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
Fixed Income	3,200,000	3,345,376.00	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
Fixed Income	1,350,000	1,411,330.50	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG
Fixed Income	850,000	850,763.30	UNITED STATES TREAS NTS DTD 08/31/2012 .625% DUE 08-31-2017 REG
Fixed Income	4,365,000	4,368,919.77	UNITED STATES TREAS NTS DTD 08/31/2012 .625% DUE 08-31-2017 REG
Fixed Income	2,560,000	2,629,498.88	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1,750,000	1,797,509.00	UNITED STATES TREAS NTS DTD 08/31/2014 1.625% DUE 08-31-2019 REG
Fixed Income	1,000,000	1,031,289.00	UNITED STATES TREAS NTS DTD 09/30/2014 1.75% DUE 09-30-2019 REG
Fixed Income	1,250,000	1,276,122.50	UNITED STATES TREAS NTS DTD 1.5% DUE 01-31-2019 REG
Fixed Income	165,000	168,531.99	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	1,250,000	1,276,757.50	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	1,145,000	1,169,509.87	UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG
Fixed Income	26,925,000	26,990,212.35	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG
Fixed Income	1,000,000	1,002,422.00	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG
Fixed Income	1,000,000	1,033,633.00	UNITED STATES TREAS NTS DTD 10/31/2013 1.75% DUE 10-31-2020 REG
Fixed Income	2,000,000	2,036,172.00	UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG
Fixed Income	1,000,000	1,086,602.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	2,500,000	2,558,985.00	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	850,000	870,054.90	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG
Fixed Income	1,240,000	1,366,906.56	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	1,450,000	1,598,398.80	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG
Fixed Income	1,250,000	1,333,398.75	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	12,650,000	13,493,995.35	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	1,200,000	1,280,062.80	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	2,550,000	2,720,133.45	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	21,956,500	23,421,415.72	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG
Fixed Income	1,500,000	1,600,312.50	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG
Fixed Income	6,230,000	6,646,631.25	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG
Fixed Income	500,410.00	500,410.00	UNITED STATES TREAS NTS DTD 11/30/2012 .625% DUE 11-30-2017 REG
Fixed Income	750,000	767,460.75	UNITED STATES TREAS NTS DTD 11/30/2014 1.5% DUE 11-30-2019 REG
Fixed Income	700,000	728,929.60	UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG
Fixed Income	6,710,000	6,987,310.88	UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG
Fixed Income	500,000	516,074.00	UNITED STATES TREAS NTS DTD 12/31/2010 2.75% DUE 12-31-2017 BEO
Fixed Income	7,990,000	8,010,909.83	UNITED STATES TREAS NTS DTD 12/31/2012 .75% DUE 12-31-2017 REG
Fixed Income	1,250,000	1,284,521.25	UNITED STATES TREAS NTS DTD 12/31/2014 1.625% DUE 12-31-2019 REG
Fixed Income	1,250,000	1,293,017.50	UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG
Fixed Income	500,000	527,168.00	UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG
Fixed Income	1,235,000	1,363,275.75	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	8,600,000	9,493,256.20	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	1,500,000	1,655,800.50	UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG
Fixed Income	1,075,000	1,157,136.45	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	390,000	419,798.34	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	1,700,000	1,829,890.20	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	95,000	102,258.57	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG
Fixed Income	1,750,000	1,782,060.00	UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG
Fixed Income	10,550,000	10,743,276.00	UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG
Fixed Income	3,975,000	4,019,718.75	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	650,000	657,312.50	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
Fixed Income	1,425,000	1,441,031.25	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG
Fixed Income	4,200,000	5,074,847.14	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	250,000	259,238.25	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	500,000	544,570.50	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	750,000	790,546.50	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	22,900,000	24,339,122.17	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	1,400,000	1,487,981.27	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	12,225,000	12,993,265.00	UNITED STATES TREAS NTS TIPS .375 07-15-2023
Fixed Income	750,000	785,214.75	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	1,780,000	1,290,124.42	UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO
Fixed Income	820,000	854,980.38	UNITEDHEALTH GROUP 3.1% DUE 03-15-2026
Fixed Income	300,000	329,135.10	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025
Fixed Income	100,000	144,337.00	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE
Fixed Income	2,300,000	2,580,416.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	100,000	111,419.00	UNIVERSITY MASS BLDG AUTH PROJ REV 6.423% 05-01-2029 BEO TAXABLE
Fixed Income	160,000	162,273.60	UNIVERSITY N C CHAPEL HILL REV 2.479% 12-01-2025 BEO TAXABLE
Fixed Income	1,020,000	1,158,026.40	UNIVERSITY TEX UNIV REVS 6.276% 08-15-2041 BEO TAXABLE
Fixed Income	1,194,395	1,272,161.88	US AIRWAYS GROUP 4.625% DUE 06-03-2025
Fixed Income	55,000	56,650.00	US AWYS GROUP INC 6.125% DUE 06-01-2018
Fixed Income	1,850,000	1,985,860.30	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	750,000	805,078.50	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	3,300,000	3,897,789.29	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	1,430,000	1,689,042.03	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	13,010,000	15,366,738.99	US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020
Fixed Income	300,000	426,421.80	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	750,000	1,066,054.50	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	1,200,000	1,707,280.80	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500,000	711,367.00	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	500,000	750,215.00	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	4,210,000	6,316,810.30	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	355,000	483,312.97	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	400,000	571,156.40	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	500,000	713,945.50	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	800,000	1,142,312.80	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	1,410,000	1,999,275.74	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	7,400,000	10,492,652.82	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	12,475,000	17,688,627.47	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	9,070,000	12,804,584.12	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	5,800,000	8,188,157.43	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	8,380,000	11,830,475.73	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	17,720,000	25,788,304.72	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	3,300,000	4,802,562.39	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	10,865,000	15,812,072.76	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	24,680,000	37,397,937.99	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	3,700,000	5,606,660.07	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	1,425,000	1,428,549.68	US TREAS NTS .875 DUE 01-31-2017 REG
Fixed Income	6,165,000	6,274,089.68	US TREAS NTS 1.375 DUE 12-31-2018 REG
Fixed Income	750,000	763,271.25	US TREAS NTS 1.375 DUE 12-31-2018 REG
Fixed Income	650,000	660,638.55	US TREAS NTS 1.875 DUE 09-30-2017 REG
Fixed Income	870,000	887,196.42	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	650,000	665,285.40	US TREAS NTS DTD 00322 2.25 DUE 11-30-2017 REG
Fixed Income	1,995,000	2,102,386.86	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	1,250,000	1,317,285.00	US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG
Fixed Income	1,500,000	1,537,617.00	US TREAS NTS DTD 1.625 DUE 03-31-2019 REG
Fixed Income	300,000	355,528.05	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	10,565,000	12,520,512.92	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	4,100,000	4,970,177.65	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	590,000	715,220.69	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	3,000,000	3,636,715.35	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	1,875,000	2,241,224.28	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	1,000,000	1,195,319.61	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	11,575,000	13,467,333.78	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	2,615,000	3,104,643.60	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	250,000	255,615.25	US TREAS NTS NT 1.5 DUE 03-31-2019 REG
Fixed Income	18,160,000	20,285,709.88	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	200,000	223,410.90	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	1,500,000	1,675,581.75	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	250,000	261,670.00	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	350,000	505,968.75	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	610,000	882,641.91	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	3,540,000	5,122,216.99	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	5,055,000	7,314,352.21	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	30,000	34,495.32	US TREASURY N/B 3.0% 11-15-2045 REG
Fixed Income	270,000	310,457.88	US TREASURY N/B 3.0% 11-15-2045 REG
Fixed Income	2,800,000	3,219,563.20	US TREASURY N/B 3.0% 11-15-2045 REG
Fixed Income	700,000	804,890.80	US TREASURY N/B 3.0% 11-15-2045 REG
Fixed Income	2,695,000	3,098,829.58	US TREASURY N/B 3.0% 11-15-2045 REG
Fixed Income	9,500,000	10,196,910.96	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	200,000	214,671.81	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	2,745,000	2,946,370.59	US TSY INFL IX TREAS BD 0.625 01-15-2024
Fixed Income	2,030,000	2,374,381.67	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	310,000	362,590.30	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	9,660,000	11,298,781.71	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	3,000	12,999.52	USD GSCMUS33 07-13-2016 SWU0VS119

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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	26,063	26,780.06	UTD AIRLINES INC 10.4 DUE 11-01-2016
Fixed Income	300,000	321,597.30	UTD PARCEL SVC INC 3.125% DUE 01-15-2021
Fixed Income	2,000,000	2,143,982.00	UTD PARCEL SVC INC 3.125% DUE 01-15-2021
Fixed Income	630,000	903,625.38	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	1,000,000	999,688.00	UTD STATES TREAS .5% DUE 07-31-2017
Fixed Income	150,000	150,404.25	UTD STATES TREAS .75% DUE 04-15-2018
Fixed Income	6,605,000	6,640,349.96	UTD STATES TREAS .875% DUE 10-15-2018
Fixed Income	800,000	805,500.00	UTD STATES TREAS 1% DUE 03-15-2018
Fixed Income	125,000	126,001.00	UTD STATES TREAS 1% DUE 08-15-2018
Fixed Income	215,000	216,654.42	UTD STATES TREAS 1% DUE 08-31-2019
Fixed Income	1,000,000	1,006,523.00	UTD STATES TREAS 1% DUE 11-30-2019
Fixed Income	1,650,000	1,661,601.15	UTD STATES TREAS 1.125% DUE 02-28-2021
Fixed Income	14,395,000	14,466,413.59	UTD STATES TREAS 1.125% DUE 06-30-2021
Fixed Income	1,750,000	1,758,681.75	UTD STATES TREAS 1.125% DUE 06-30-2021
Fixed Income	1,610,000	1,632,325.87	UTD STATES TREAS 1.25% DUE 10-31-2018
Fixed Income	2,000,000	2,027,734.00	UTD STATES TREAS 1.25% DUE 10-31-2018
Fixed Income	1,000,000	1,017,695.00	UTD STATES TREAS 1.375% DUE 01-31-2021
Fixed Income	0	-	UTD STATES TREAS 1.375% DUE 04-30-2021
Fixed Income	1,250,000	1,271,582.50	UTD STATES TREAS 1.375% DUE 04-30-2021
Fixed Income	500,000	508,261.50	UTD STATES TREAS 1.375% DUE 09-30-2018
Fixed Income	18,155,000	18,522,348.27	UTD STATES TREAS 1.5% DUE 01-31-2022
Fixed Income	1,000,000	1,014,414.00	UTD STATES TREAS 1.5% DUE 03-31-2023
Fixed Income	1,750,000	1,790,741.75	UTD STATES TREAS 1.5% DUE 10-31-2019
Fixed Income	100,000	102,554.70	UTD STATES TREAS 1.625% DUE 04-30-2019
Fixed Income	1,500,000	1,538,320.50	UTD STATES TREAS 1.625% DUE 04-30-2019
Fixed Income	1,170,000	1,184,305.59	UTD STATES TREAS 1.625% DUE 05-15-2026
Fixed Income	4,565,000	4,620,816.25	UTD STATES TREAS 1.625% DUE 05-15-2026
Fixed Income	1,200,000	1,214,672.40	UTD STATES TREAS 1.625% DUE 05-15-2026
Fixed Income	3,985,000	4,091,319.80	UTD STATES TREAS 1.625% DUE 06-30-2019
Fixed Income	750,000	773,027.25	UTD STATES TREAS 1.75% DUE 01-31-2023
Fixed Income	1,000,000	1,033,516.00	UTD STATES TREAS 1.75% DUE 02-28-2022
Fixed Income	1,100,000	1,136,652.00	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	10,000	10,333.20	UTD STATES TREAS 1.75% DUE 05-15-2022
Fixed Income	700,000	728,054.60	UTD STATES TREAS 1.875% DUE 05-31-2022
Fixed Income	27,800,000	28,887,035.60	UTD STATES TREAS 1.875% DUE 10-31-2022
Fixed Income	5,705,000	6,009,190.60	UTD STATES TREAS 2.125% DUE 06-30-2021
Fixed Income	1,255,000	1,322,554.14	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	500,000	526,914.00	UTD STATES TREAS 2.125% DUE 09-30-2021
Fixed Income	9,800,000	10,372,300.40	UTD STATES TREAS 2.25% DUE 04-30-2021
Fixed Income	3,825,000	3,954,541.28	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	500,000	516,933.50	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	1,200,000	1,279,123.20	UTD TECHNOLOGIES 3.1% DUE 06-01-2022
Fixed Income	900,000	874,125.00	VALE OVERSEAS LTD 4.625% DUE 09-15-2020
Fixed Income	45,000	45,056.25	VALE OVERSEAS LTD 5.875% DUE 06-10-2021
Fixed Income	400,000	364,000.00	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	100,000	100,139.40	VALERO ENERGY CORP 3.65% DUE 03-15-2025
Fixed Income	50,000	56,430.65	VALERO ENERGY CORP 6.125% DUE 02-01-2020
Fixed Income	150,000	134,086.80	VALMONT INDS INC 5.25% DUE 10-01-2054
Fixed Income	565,000	576,393.23	VENTAS RLTY LTD 3.125% DUE 06-15-2023
Fixed Income	100,000	100,510.90	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18
Fixed Income	100,000	105,031.80	VERISK ANALYTICS 4% DUE 06-15-2025
Fixed Income	85,000	85,757.35	VERIZON 2.45% DUE 11-01-2022
Fixed Income	300,000	310,459.50	VERIZON 2.625% DUE 02-21-2020
Fixed Income	1,759,000	1,820,327.53	VERIZON 2.625% DUE 02-21-2020
Fixed Income	1,000,000	1,050,797.00	VERIZON 3.65% DUE 09-14-2018
Fixed Income	3,200,000	3,362,550.40	VERIZON 3.65% DUE 09-14-2018
Fixed Income	1,926,000	1,971,091.51	VERIZON 4.272% DUE 01-15-2036
Fixed Income	800,000	818,729.60	VERIZON 4.272% DUE 01-15-2036
Fixed Income	720,000	787,022.64	VERIZON 4.862% DUE 08-21-2046
Fixed Income	930,000	1,016,570.91	VERIZON 4.862% DUE 08-21-2046
Fixed Income	500,000	546,543.50	VERIZON 4.862% DUE 08-21-2046
Fixed Income	506,000	535,121.31	VERIZON 5.012% DUE 08-21-2054
Fixed Income	860,000	954,509.70	VERIZON 5.05% DUE 03-15-2034
Fixed Income	100,000	138,218.90	VERIZON 7.35% DUE 04-01-2039
Fixed Income	200,000	206,229.40	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG
Fixed Income	80,000	83,304.00	VERIZON COMMUNICATIONS 4.522% 09-15-2048
Fixed Income	525,000	546,682.50	VERIZON COMMUNICATIONS 4.522% 09-15-2048
Fixed Income	275,000	351,010.83	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG
Fixed Income	3,050,000	3,893,029.15	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG
Fixed Income	1,900,000	1,947,405.00	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	1,300,000	1,332,435.00	VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG
Fixed Income	1,000,000	1,002,567.00	VERIZON FLTG RT 1.782371 DUE 09-15-2016
Fixed Income	625,000	634,071.25	VIACOM INC NEW 2.75% DUE 12-15-2019
Fixed Income	1,630,000	1,655,589.37	VIACOM INC NEW 3.875% DUE 04-01-2024
Fixed Income	1,215,000	981,439.34	VIACOM INC NEW 4.375% DUE 03-15-2043
Fixed Income	900,000	1,185,073.13	VIRGIN MEDIA SECD FIN 5.5% SER REGS 15/01/2025
Fixed Income	1,085,000	1,118,722.88	VISA INC 2.2% DUE 12-14-2020
Fixed Income	1,140,000	1,202,686.32	VISA INC 2.8% DUE 12-14-2022
Fixed Income	1,500,000	1,582,482.00	VISA INC 2.8% DUE 12-14-2022
Fixed Income	225,500	261,071.50	VISA INC 4.3% DUE 12-14-2045
Fixed Income	118,129	117,954.13	VOLKSWAGEN AUTO LN .7% DUE 04-20-2018
Fixed Income	500,000	458,750.00	VOTORANTIM CIMENTOS SA 7.25 DUE 04-05-2041 BEO
Fixed Income	475,000	548,190.38	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	1,500,000	1,731,127.50	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	2,020,000	1,773,483.24	WACHOVIA STUD LN FLTG RT .8845% DUE 04-25-2040

**Investment Listing**  
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Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	720,000	733,432.32	WALGREENS BOOTS 2.6% DUE 06-01-2021
Fixed Income	90,000	94,377.60	WALGREENS BOOTS 3.3% DUE 11-18-2021
Fixed Income	100,000	102,654.00	WALGREENS BOOTS 3.45% DUE 06-01-2026
Fixed Income	1,445,000	1,483,350.30	WALGREENS BOOTS 3.45% DUE 06-01-2026
Fixed Income	425,000	495,935.90	WAL-MART STORES 4.3 DUE 04-22-2044
Fixed Income	375,000	543,481.12	WAL-MART STORES 6.5% DUE 08-15-2037
Fixed Income	840,000	840,871.08	WALT DISNEY CO 1.35% DUE 08-16-2016
Fixed Income	1,050,000	1,053,034.50	WEA FIN LLC / 1.75% DUE 09-15-2017
Fixed Income	2,615,000	2,681,515.14	WELLS FARGO & CO 2.5% DUE 03-04-2021
Fixed Income	300,000	308,315.10	WELLS FARGO & CO 2.6% 07-22-2020
Fixed Income	150,000	154,157.55	WELLS FARGO & CO 2.6% 07-22-2020
Fixed Income	1,385,000	1,396,611.84	WELLS FARGO & CO 2.625 DUE 12-15-2016
Fixed Income	2,750,000	2,803,215.25	WELLS FARGO & CO 3% DUE 04-22-2026
Fixed Income	20,000	20,976.52	WELLS FARGO & CO 3.3 09-09-2024
Fixed Income	35,000	36,736.74	WELLS FARGO & CO 3.9% DUE 05-01-2045
Fixed Income	3,260,000	3,486,931.86	WELLS FARGO & CO 4.1% DUE 06-03-2026
Fixed Income	160,000	171,137.76	WELLS FARGO & CO 4.1% DUE 06-03-2026
Fixed Income	1,000,000	1,094,304.00	WELLS FARGO & CO 4.9% DUE 11-17-2045
Fixed Income	580,000	634,696.32	WELLS FARGO & CO 4.9% DUE 11-17-2045
Fixed Income	605,000	704,808.06	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	40,000	46,598.88	WELLS FARGO & CO 5.375% DUE 11-02-2043
Fixed Income	35,000	37,207.80	WELLS FARGO & CO 5.625% DUE 12-11-2017
Fixed Income	800,000	853,000.00	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049
Fixed Income	1,585,000	1,630,568.75	WELLS FARGO & CO FLTG RT 5.9% DUE 12-29-2049
Fixed Income	1,580,000	1,584,861.66	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 1.4% DUE 09-08-2017
Fixed Income	240,000	255,777.60	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025
Fixed Income	135,000	134,165.70	WELLS FARGO & CO NEW MEDIUM TERM SR NTS FLTG RT DUE 01-30-2020
Fixed Income	170,000	183,554.27	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027
Fixed Income	200,000	272,928.83	WELLS FARGO & COMPANY MTN 2.125% 22/04/2022
Fixed Income	600,000	818,786.48	WELLS FARGO & COMPANY MTN 2.125% 22/04/2022
Fixed Income	315,000	335,168.50	WELLS FARGO BANK NATL ASSOCIATION TRANCHE # SB 00008 6% DUE 11-15-2017
Fixed Income	41,511	41,646.12	WELLS FARGO COML 1.47099995613% DUE 04-15-2050
Fixed Income	48,210	48,714.92	WELLS FARGO COML 1.775% DUE 03-15-2059
Fixed Income	495,000	537,964.52	WELLS FARGO COML 3.637% DUE 06-15-2048
Fixed Income	481,303	491,881.81	WELLS FARGO MTG BACKED SECS 2004-L TR CLAS FLT RT DUE 07-25-2034
Fixed Income	1,400,000	1,474,109.00	WELLTOWER INC 4% SNR 01/06/2025 USD
Fixed Income	150,000	170,611.50	WESTERN MUN WTR DIST FACS AUTH CALIF WTRREV 6.51% 10-01-2040 BEO TAXABLE
Fixed Income	138,983	137,332.90	WESTGATE RESORTS 2.15% DUE 12-20-2026
Fixed Income	715,000	796,759.54	WEYERHAEUSER CO 4.625% DUE 09-15-2023
Fixed Income	44,641	44,782.10	WFRBS COML MTG SER 2014-C21 CL A-1 1.413% 08-15-2047
Fixed Income	280,000	294,614.32	WFRBS COML MTG TR 3.345% DUE 05-15-2045
Fixed Income	1,190,000	1,290,838.22	WFRBS COML MTG TR 3.667% DUE 11-15-2044
Fixed Income	625,000	670,649.38	WI ENERGY CORP 3.55% DUE 06-15-2025
Fixed Income	500,000	473,676.00	WILLIAMS PARTNERS 3.6% DUE 03-15-2022
Fixed Income	25,000	24,500.00	WINDSTREAM CORP 7.75% DUE 10-15-2020
Fixed Income	80,000	80,508.40	WORLD FINL NETWORK 1.76% DUE 05-17-2021
Fixed Income	555,000	581,788.74	WORLD FINL NETWORK 3.1400001049 DUE 01-17-2023
Fixed Income	25,000	24,983.37	WORLD OMNI AUTO RECEIVABLES 2013-A CL B 1.13 03-16-20
Fixed Income	100,000	105,683.50	WPP FIN 2010 3.75% DUE 09-19-2024
Fixed Income	1,595,000	2,048,825.35	WYETH 6.45% DUE 02-01-2024
Fixed Income	120,000	154,143.60	WYETH 6.45% DUE 02-01-2024
Fixed Income	300,000	317,310.00	YASAR HLDGS A S 8.875% DUE 05-06-2020
Fixed Income	500,000	515,351.00	ZIMMER BIOMET 3.55% DUE 04-01-2025
Fixed Income	75,000	82,713.23	ZOETIS INC 4.5% DUE 11-13-2025
<b>TOTAL</b>		<u>4,689,949,900.19</u>	
<b>Real Estate Investments</b>			
Real Estate	8,540,000	8,540,000.00	BLUE VISTA REAL ESTATE PARTNERS IV LP
Real Estate	11,015,688	10,741,824.00	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II
Real Estate	161,670	183,741,174.79	CF HEITMAN AMERICA REAL ESTATE TRUST LP FD
Real Estate	65,100	188,546,916.07	CF JPMCB STRATEGIC PROPERTY FUND
Real Estate	268,370	1,733,672.65	CF RREEF AMERICA REIT III
Real Estate	100	140,201.00	CF RREEF FUND WEST VI
Real Estate	33,451	355,197,920.99	CF UBS TRUMBULL PROPERTY FUND
Real Estate	15,354,216	14,755,851.00	CROW HOLDINGS REALTY PARTNERS VII LP
Real Estate	56,358,338	66,806,972.00	DUNE REAL ESTATE FUND III
Real Estate	15,495,603	30,882,473.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	42,311,121	48,589,334.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Real Estate	25,336,922	24,895,200.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	3,344,709	3,055,948.00	MDP RE 2015, LP
Real Estate	39,300,000	44,673,640.00	MFIRE GLOBAL PARTNERSHIP FUND II LP
Real Estate	0	6,547,837.00	Real estate valuation adjustment
<b>TOTAL</b>		<u>988,848,964.50</u>	
<b>Alternative Investments</b>			
Alternative Investment	1,295,098	381,242.00	ABINGWORTH BIOVENTURES III A, LP
Alternative Investment	2,127,242	584,815.00	ABINGWORTH BIOVENTURES IV, LP
Alternative Investment	4,328,426	728,549.00	ABRY PARTNERS V LP 6-009966
Alternative Investment	1,793,662	287,018.00	ABRY PARTNERS V LP 6-019967
Alternative Investment	1,500,131	418,108.00	ABRY SENIOR EQUITY II LP
Alternative Investment	723,450	191,046.00	ACCELL VIII, LP
Alternative Investment	6,399,492	2,419,670.00	ACP IV, LP
Alternative Investment	51,450,894	58,808,974.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP



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Asset Category	Share/Par Value	Market Value	Asset Description
Alternative Investment	5,120,710	9,734,252.00	ADAMS STREET 2008 DIRECT FUND, LP
Alternative Investment	6,366,355	9,354,583.00	ADAMS STREET 2009 DIRECT FUND, LP
Alternative Investment	43,678,874	46,709,791.00	ADAMS STREET 2012 GLOBAL FUND LP
Alternative Investment	46,378,775	47,156,617.00	ADAMS STREET 2013 GLOBAL FUND LP
Alternative Investment	5,750,000	7,082,130.00	ADAMS STREET 2015 GLOBAL FUND LP
Alternative Investment	10,419,233	4,763,329.00	ADAMS STREET GLOBAL OPPORT SECOND FUND
Alternative Investment	10,675,824	8,678,015.00	ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND 5
Alternative Investment	34,478,514	34,844,743.00	ADAMS STREET PARTNERS 2014 GLOBAL FUND LP
Alternative Investment	25,836,020	30,814,214.00	ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP
Alternative Investment	29,762,256	37,054,605.00	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Alternative Investment	7,444,187	9,583,515.00	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Alternative Investment	30,067,892	39,784,247.00	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Alternative Investment	18,681,903	12,604,283.00	ADAMS STREET PSHIP FD-2004 NON US FUND
Alternative Investment	17,338,974	18,788,115.00	ADAMS STREET PSHIP FD - 2009 NON-US DEVELOPED MARKETS FUND
Alternative Investment	2,287,905	438,831.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Alternative Investment	36,268,250	45,517,602.00	ALINDA INFRASTRUCTURE FUND II
Alternative Investment	10,476,981	5,731,846.00	APOLLO INVESTMENT FUND VI LP
Alternative Investment	6,499,016	2,772,927.00	ARCH VENTURE FUND VI, LP
Alternative Investment	4,170,486	23,395.00	ARCLIGHT ENERGY PARTNERS FUND II, LP
Alternative Investment	407,441	1.00	ARLINGTON CAPITAL PARTNERS, LP
Alternative Investment	752,542	1.00	ASCEND VENTURES
Alternative Investment	1,836,031	1,343,190.00	AUSTIN VENTURES IX LP
Alternative Investment	1	1.00	AUSTIN VENTURES V, LP
Alternative Investment	366,597	11,223.00	AUSTIN VENTURES VI LP - SECONDARY
Alternative Investment	1	22,832.00	AUSTIN VENTURES VI, LP
Alternative Investment	4,125,079	78,100.00	AUSTIN VENTURES VII, LP
Alternative Investment	140,878	9,020.00	AUSTIN VENTURES VIII SECONDARY, LP
Alternative Investment	1,659,801	111,663.00	AUSTIN VENTURES VIII, LP
Alternative Investment	3,153,034	1,143,291.00	BAIN CAPITAL FUND VIII 6-008185
Alternative Investment	1,015,091	299,935.00	BAIN CAPITAL FUND VIII 6-008187
Alternative Investment	1	1.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Alternative Investment	1,888,750	1,298,138.00	BANC FUND VI, LP
Alternative Investment	9,812,373	9,865,096.00	BANC FUND VII, LP
Alternative Investment	1	1.00	BATTERY VENTURES VI, LP
Alternative Investment	2,230,379	672,849.00	BATTERY VENTURES VII, 6009507
Alternative Investment	1,589,620	474,830.00	BATTERY VENTURES VII, LP
Alternative Investment	2,000,000	1.00	BENCHMARK CAPITAL PTRS III, LP
Alternative Investment	4,468,124	382,572.00	BENCHMARK CAPITAL PTRS IV, LP
Alternative Investment	1,818,791	1,463,624.00	BERKSHIRE FUND VI, LP
Alternative Investment	7,832,411	6,945,411.00	BLACKSTONE CAPITAL PARTNERS V, LP
Alternative Investment	524,275	66,910.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Alternative Investment	18,415	1.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Alternative Investment	103,733	1.00	BOSTON VENTURES V, LP
Alternative Investment	1	1.00	BOSTON VENTURES VI, LP
Alternative Investment	1	369,852.00	BOWMAN PARTNERS, LP
Alternative Investment	3,541,549	275,566.00	BRENTWOOD ASSOC IX, LP
Alternative Investment	1,259,125	780,074.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Alternative Investment	1,434,411	323,463.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Alternative Investment	1,897,997	1,168,745.00	BRINSON NON-US PSHIP FD TR-2000 PRI FD,LP
Alternative Investment	621,748	568,289.00	BRINSON NON-US PSHIP FD TRST-1999 PRIM FD
Alternative Investment	1,791,095	1,879,624.00	BRINSON NON-US PSHIP FD TRST-2002 PRIM FD
Alternative Investment	1,279,838	557,202.00	BRINSON NON-US PSHIP FD TRST-2004 PRIM FD
Alternative Investment	422,735	234,602.00	BROCKWAY MORAN & PTRS FD II, LP
Alternative Investment	919,599	1.00	CALTUS PARTNERS III, LP
Alternative Investment	3,766,659	6,200,653.00	CANAAN VII LP
Alternative Investment	3,188,171	1,110,732.00	CARLYLE PARTNERS IV, LP
Alternative Investment	7,882,530	2,874,204.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Alternative Investment	338,217	8,711.00	CASTLE VENTURES, L.P.
Alternative Investment	3,224,247	951,673.00	CASTLE HARLAN PARTNERS IV, LP
Alternative Investment	25,773,196	255,670,103.13	CF INVESTCO BALANCED-RISK COMMODITY TRUST
Alternative Investment	9,419,728	5,571,997.00	CHS PRIVATE EQUITY V LP 6-011467
Alternative Investment	4,277,167	2,196,643.00	CHS PRIVATE EQUITY V LP 6-011478
Alternative Investment	1	1.00	CLAYTON DUBILIER & RICE FD VI, LP
Alternative Investment	2,840,319	2,874,098.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Alternative Investment	1	1.00	CODE HENNESSY & SIMMONS III, LP
Alternative Investment	3,717,716	20,105.00	CODE HENNESSY & SIMMONS IV, LP
Alternative Investment	1	1.00	ENTERPRISE PARTNERS VI, LP
Alternative Investment	3,764,670	2,015,092.00	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Alternative Investment	8,199,306	6,442,529.00	ESSEX WOODLANDS HEALTH VENT VI 6007782
Alternative Investment	3,356,375	3,204,700.00	ESSEX WOODLANDS HEALTH VENT VI 6007783
Alternative Investment	1,074,464	772,654.00	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Alternative Investment	1,239,820	41,042.00	FIRST RESERVE FUND X, LP 6-008654
Alternative Investment	3,172,521	66,116.00	FIRST RESERVE FUND X, LP 6-008656
Alternative Investment	7,423,968	843,494.00	FIRST RESERVE FUND XI, LP 6-014733
Alternative Investment	13,912,798	1,541,206.00	FIRST RESERVE FUND XI, LP 6-014764
Alternative Investment	1	1.00	FORTRESS INVESTMENT FUND II, LLC
Alternative Investment	5,138,756	3,257,098.00	FORTRESS INVESTMENT FUND III, LP
Alternative Investment	2,761,701	794,512.00	FP GP SLITTER, LLC
Alternative Investment	4,747,702	4,745,581.00	FRANCISCO PARTNERS II, LP
Alternative Investment	3,238,712	393,603.00	FRANCISCO PARTNERS, LP
Alternative Investment	1,607,266	239,126.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Alternative Investment	3,124,513	450,198.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Alternative Investment	13,777,394	5,938,726.00	GGC INVESTMENT FUND II, LP
Alternative Investment	2,278,277	3,802,119.00	GRANITE GLOBAL VENTURES III, L.P.
Alternative Investment	6,543,960	7,624,945.00	GRANITE VENTURES II, LP

**Investment Listing**  
June 30, 2016

Asset Category	Share/Par Value	Market Value	Asset Description
Alternative Investment	85,704	679,432.00	GREEN EQUITY INVESTORS IV, LP
Alternative Investment	3,147,686	3,930,148.00	GREEN EQUITY INVESTORS V, LP
Alternative Investment	6,798,951	9,353,753.00	GREEN EQUITY INVESTORS V, LP
Alternative Investment	1	1.00	GTCR FUND VII, LP
Alternative Investment	0	(321,258.00)	Hedge fund valuation adjustment
Alternative Investment	544,322	279,464.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Alternative Investment	3,980,464	4,075,389.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Alternative Investment	15,017,955	7,732,272.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Alternative Investment	0	1,855,544.00	Infrastructure valuation adjustment
Alternative Investment	1,558,583	1,144,502.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Alternative Investment	1	1.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Alternative Investment	4,342,123	2,011,408.00	INTERWEST PARTNERS IX LP 6-011384
Alternative Investment	5,064,118	2,716,434.00	INTERWEST PARTNERS IX LP 6-011385
Alternative Investment	1	1.00	INTERWEST PARTNERS VII, LP
Alternative Investment	1,327,514	347,458.00	INTERWEST PARTNERS VIII, LP
Alternative Investment	3,031,225	255,025.00	J.W. CHILDS EQUITY PARTNERS II, LP
Alternative Investment	1,710,496	123.00	J.W. CHILDS EQUITY PARTNERS III, LP
Alternative Investment	3,192,268	1,642,097.00	JLL PARTNERS FUND IV, LP
Alternative Investment	3,758,460	4,091,885.00	JLL PARTNERS FUND V LP
Alternative Investment	3,455,430	288,174.00	KELSO INVESTMENT ASSOCIATES VII, LP
Alternative Investment	275,000,000	270,188,974.00	KKR PRISMA CODLIN FUND LLC
Alternative Investment	1	230,720.00	KLEE ASIA FUND I, LP
Alternative Investment	1	82,401.39	KLEE EUROPE FUND I, LP
Alternative Investment	1	62,242.09	KLEE EUROPE FUND II, LP
Alternative Investment	1	647,446.00	KLEE USA FUND I, LP
Alternative Investment	1	1,186.00	KLEE USA FUND II, LP
Alternative Investment	4,296,187	2,538,356.00	KODIAK VENTURE PARTNERS III, LP
Alternative Investment	5,650,331	5,344,083.00	LAKE CAPITAL PARTNERS II, LP
Alternative Investment	1,427,234	323,066.00	LATTERELL VENTURE PARTNERS II, LP
Alternative Investment	6,239,517	3,476,239.00	LEAPFROG VENTURES II, LP
Alternative Investment	2,508,363	286,270.00	LIGHTSPEED VENT PTRS VI, LP
Alternative Investment	18,168,811	16,923,136.00	LINCOLN FUND I, LP
Alternative Investment	14,947,255	11,267,363.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Alternative Investment	25,057,771	31,216,194.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Alternative Investment	20,629,610	20,222,194.00	MACQUARIE INFRASTRUCTURE PARTNERS III, LP
Alternative Investment	1,867,885	755,175.00	MADISON DEARBORN CAP PTRS IV, LP
Alternative Investment	355,237	1.00	MATRIX PARTNERS VI, LP
Alternative Investment	1,801,392	357,668.00	MATRIX PARTNERS VII, LP
Alternative Investment	3,808,949	798,308.00	MEDVENTURE ASSOCIATES V, LP
Alternative Investment	2,239,846	251,613.00	MENLO VENTURES IX, LP
Alternative Investment	1	1.00	MENLO VENTURES VIII, LP
Alternative Investment	2,040,312	3,072,245.00	MENLO VENTURES X, LP
Alternative Investment	1	1.00	MOBIUS TECHNOLOGY VENTURES VI, LP
Alternative Investment	1	1.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Alternative Investment	4,186	1.00	MORGAN STANLEY VENTURE PTRS III, LP
Alternative Investment	1,225,741	238,221.00	NEW ENTERPRISE ASSOC 8A, LP
Alternative Investment	5,727,353	876,165.00	NEW ENTERPRISE ASSOC IX, LP
Alternative Investment	514,432	16,354.00	NEW ENTERPRISE ASSOC VII, LP
Alternative Investment	4,934,566	626,893.00	NEW ENTERPRISE ASSOC VIII, LP
Alternative Investment	1,387,069	572,841.00	NEW ENTERPRISE ASSOC X, LP
Alternative Investment	5,312,187	2,682,122.00	NEW ENTERPRISE ASSOC XI, LP
Alternative Investment	4,010,707	5,326,754.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Alternative Investment	730,579	80,457.00	NEW MOUNTAIN PARTNERS II, LP
Alternative Investment	195,000,000	196,097,393.00	NEWPORT MONARCH LLC
Alternative Investment	12,037,180	5,280,968.00	OAK INVESTMENT PARTNERS XI, LP
Alternative Investment	1	1.00	OAK INVESTMENT PTRS VII, LP
Alternative Investment	1	17,708.00	OAK INVESTMENT PTRS VIII, LP
Alternative Investment	471,262	720,377.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Alternative Investment	1	1.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Alternative Investment	1	1.00	OCM OPPORTUNITIES FUND IV, LP
Alternative Investment	2	1.00	OCM OPPORTUNITIES FUND V, LP
Alternative Investment	2,874,148	1,000,928.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Alternative Investment	3,949,768	3,114,974.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Alternative Investment	1	1.00	OLYMPUS GROWTH FUND III, LP
Alternative Investment	1,594,519	169,509.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Alternative Investment	2,258,594	179,674.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Alternative Investment	3,240,190	2,347,220.00	ONEX PARTNERS II, LP
Alternative Investment	3,399,274	1,461,949.00	ONEX PARTNERS, LP
Alternative Investment	1,346,291	1.00	PACESETTER GROWTH FUND L.P.
Alternative Investment	10,015,372	25,720,868.07	PANTHEON EUROPE FUND VI L.P.
Alternative Investment	17,586,942	23,932,733.01	PANTHEON EUROPE FUND VII
Alternative Investment	25,074,471	13,292,749.30	PANTHEON EUROPE
Alternative Investment	7,922,191	5,143,229.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Alternative Investment	16,537,179	16,033,624.00	PANTHEON MULTI-STRATEGY PROGRAM 2014 (US)
Alternative Investment	50,846,563	62,281,600.00	PANTHEON USA FUND IX LP
Alternative Investment	58,136,767	87,733,401.00	PANTHEON USA FUND VIII, LP
Alternative Investment	2,539,195	618,170.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Alternative Investment	1,520,285	274,492.00	PHAROS CAPITAL PARTNERS, LP
Alternative Investment	82,500,000	83,217,713.00	PIMCO COMMODITY ALPHA FUND LLC
Alternative Investment	0	1,411,678.00	Private equity, non-U.S. valuation adjustment
Alternative Investment	0	16,427,112.00	Private equity, U.S. valuation adjustment
Alternative Investment	3,724,771	1,935,503.00	PROVIDENCE EQUITY PARTNERS V, LP
Alternative Investment	8,426,536	4,758,551.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Alternative Investment	1,004,200	46,948.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Alternative Investment	11,387,690	10,565,324.00	PROVIDENCE EQUITY PTRS VI LP

**Investment Listing**  
June 30, 2016

Asset Category	Share/Par Value	Market Value	Asset Description
Alternative Investment	2,931,140	1,998,249.00	QUANTUM ENERGY PARTNERS IV, LP
Alternative Investment	5,167,219	54,107.00	REDPOINT VENTURES I, LP
Alternative Investment	775,748	169,807.00	REDPOINT VENTURES II, LP
Alternative Investment	503,105	431,641.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Alternative Investment	993,060	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Alternative Investment	1	1.00	SIERRA VENTURES VII, LP
Alternative Investment	1	1.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Alternative Investment	5,038,275	46,360.00	SORENSEN CAPITAL PARTNERS, LP
Alternative Investment	2,349,217	271,937.00	SPC PARTNER III, LP
Alternative Investment	1	1.00	SPROUT CAPITAL IX, LP
Alternative Investment	1	1.00	SPROUT CAPITAL VIII, LP
Alternative Investment	6,524,038	4,740,158.00	STERLING INVESTMENT PARTNERS II, LP
Alternative Investment	1,508,874	1,048,556.00	STORM VENTURES FUND III, LP
Alternative Investment	429,375	1,056.00	SUMMIT ACCELERATOR FUND, LP
Alternative Investment	3,404,936	4,108,947.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Alternative Investment	4,704,278	4,948,445.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Alternative Investment	918,870	1,277,014.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Alternative Investment	611,226	833,167.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Alternative Investment	1,688,844	1,103,901.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Alternative Investment	1	1.00	SUMMIT VENTURES IV, LP
Alternative Investment	944,916	1.00	SUMMIT VENTURES V, LP
Alternative Investment	3,202,472	942,960.00	SUMMIT VENTURES VI-A, LP
Alternative Investment	3,696,435	1,262,748.00	SUN CAPITAL PARTNERS III QP, LP
Alternative Investment	2,801,574	2,119,610.00	SUN CAPITAL PARTNERS IV, LP
Alternative Investment	1,329,508	73,783.00	SYNDICATED COMMUNICATIONS VENT PTRS IV
Alternative Investment	723,580	150,386.00	TA ATLANTIC AND PACIFIC V, LP 6-009108
Alternative Investment	1,952,560	502,903.00	TA ATLANTIC AND PACIFIC V, LP
Alternative Investment	293,349	1.00	TA IX, LP
Alternative Investment	1,625,027	2,256,878.00	THE RESOLUTE FUND, LP 6-007894
Alternative Investment	2,185,802	2,665,773.00	THE RESOLUTE FUND, LP 6-007895
Alternative Investment	1	1.00	THREE ARCH CAPITAL, LP
Alternative Investment	3,068,683	1,128,268.00	THREE ARCH PARTNERS IV 6-007925
Alternative Investment	3,739,739	1,300,624.00	THREE ARCH PARTNERS IV
Alternative Investment	3,602,360	2,657,396.00	TPG PARTNERS IV, LP 6-007897
Alternative Investment	4,804,613	2,234,584.00	TPG PARTNERS IV, LP 6-007898
Alternative Investment	1	1.00	US VENTURE PARTNERS IV, LP
Alternative Investment	1	1.00	US VENTURE PARTNERS VI, LP
Alternative Investment	1	1.00	US VENTURE PARTNERS VII, LP
Alternative Investment	1	1.00	US VENTURE PARTNERS VIII, LP
Alternative Investment	1,036,401	736,266.00	VERSANT VENTURE CAPITAL I, LP
Alternative Investment	1,900,172	1,073,836.00	VERSANT VENTURE CAPITAL II, LP
Alternative Investment	1	1.00	VESTAR CAPITAL PARTNERS III, LP
Alternative Investment	1,418,152	131,073.00	VESTAR CAPITAL PARTNERS IV, LP
Alternative Investment	9,753,761	9,537,942.00	VESTAR CAPITAL PARTNERS V LP
Alternative Investment	1,036,284	2,339,474.00	WARBURG PINCUS PE VIII, LP
Alternative Investment	550,746	1,397,246.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Alternative Investment	1	1.00	WCAS CAPITAL PARTNERS III, LP
Alternative Investment	1,016,826	2,272.00	WCAS IX, LP
Alternative Investment	1	1.00	WCAS VI, LP
Alternative Investment	2,083,621	7,576.00	WCAS VIII, LP
Alternative Investment	3,385,066	3,181,069.00	WELLSPRING CAPITAL PARTNERS IV, LP
Alternative Investment	6,449,790	8,653,162.00	WESTON PRESIDIO V, LP
Alternative Investment	1,526,989	941,955.00	YORKTOWN ENERGY PTRS V, LP
<b>TOTAL</b>		<u>1,833,916,327.99</u>	

**Self-Managed Plan Investment Allocation**  
**June 30, 2016**

	<u>U.S. Equity</u>	<u>Non-U.S. Equity</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Real Estate</u>	<u>Total</u>
<b>Fidelity Funds</b>						
Fidelity Managed Income Portfolio Class 2			35,186,130			35,186,130
Fidelity U.S. Bond Index Institutional			36,645,993			36,645,993
PIMCO Total Return Institutional			37,787,611			37,787,611
Fidelity Puritan Class K				182,769,217		182,769,217
Ariel Fund Institutional	27,223,075					27,223,075
American Beacon Large Cap Value Inst.	9,066,752					9,066,752
Wells Fargo Small Company Growth R6	12,654,547					12,654,547
Fidelity Growth Company Commingled Pool	83,564,506					83,564,506
Fidelity Extended Market Index Advantage	31,658,143					31,658,143
Fidelity Contrafund Commingled Pool	88,011,817					88,011,817
Fidelity Low Priced Stock Class K	43,311,468					43,311,468
Fidelity 500 Index Institutional	164,513,499					164,513,499
Fidelity Diversified International Class K		38,096,191				38,096,191
Fidelity Global ex-U.S. Index Institutional		19,737,909				19,737,909
Fidelity Real Estate Investment					20,981,351	20,981,351
Fidelity Freedom Index 2005 (1)				677,285		677,285
Fidelity Freedom Index 2010 (1)				2,181,754		2,181,754
Fidelity Freedom Index 2015 (1)				8,735,826		8,735,826
Fidelity Freedom Index 2020 (1)				25,653,252		25,653,252
Fidelity Freedom Index 2025 (1)				27,925,050		27,925,050
Fidelity Freedom Index 2030 (1)				32,784,784		32,784,784
Fidelity Freedom Index 2035 (1)				32,140,491		32,140,491
Fidelity Freedom Index 2040 (1)				30,431,568		30,431,568
Fidelity Freedom Index 2045 (1)				15,175,930		15,175,930
Fidelity Freedom Index 2050 (1)				9,943,478		9,943,478
Fidelity Freedom Index 2055 (1)				2,865,692		2,865,692
Fidelity Freedom Index 2060 (1)				138,882		138,882
Fidelity Freedom Index Income				2,170,373		2,170,373
<b>Fidelity Total</b>	<b>460,003,807</b>	<b>57,834,100</b>	<b>109,619,734</b>	<b>373,593,582</b>	<b>20,981,351</b>	<b>1,022,032,574</b> <b>59.3%</b>
<b>TIAA-CREF Funds</b>						
CREF Money Market Account R3			19,691,669			19,691,669
TIAA Traditional Annuity			99,381,595			99,381,595
CREF Bond Market Account R3			49,038,631			49,038,631
CREF Inflation-Linked Bond Account R3			23,222,854			23,222,854
CREF Social Choice Account R3				50,157,639		50,157,639
CREF Equity Index Account R3	73,696,405					73,696,405
CREF Growth Account R3 <sup>(2)</sup>	490,779					490,779
CREF Stock Account R3	145,701,581					145,701,581
CREF Global Equities Account R3		49,096,935				49,096,935
TIAA Real Estate Account					16,069,924	16,069,924
TIAA-CREF Large-Cap Growth Index Institutional	94,335,418					94,335,418
TIAA-CREF Lifecycle Index Fund 2010 - Institutional				1,049,497		1,049,497
TIAA-CREF Lifecycle Index Fund 2015 - Institutional				3,689,230		3,689,230
TIAA-CREF Lifecycle Index Fund 2020 - Institutional				9,103,209		9,103,209
TIAA-CREF Lifecycle Index Fund 2025 - Institutional				9,995,364		9,995,364
TIAA-CREF Lifecycle Index Fund 2030 - Institutional				12,769,196		12,769,196
TIAA-CREF Lifecycle Index Fund 2035 - Institutional				11,582,377		11,582,377
TIAA-CREF Lifecycle Index Fund 2040 - Institutional				17,151,001		17,151,001
TIAA-CREF Lifecycle Index Fund 2045 - Institutional				8,408,047		8,408,047
TIAA-CREF Lifecycle Index Fund 2050 - Institutional				4,627,926		4,627,926
TIAA-CREF Lifecycle Index Fund 2055 - Institutional				1,480,363		1,480,363
TIAA-CREF Lifecycle Index Fund 2060 - Institutional				33,239		33,239
TIAA-CREF Lifecycle Retirement Inc - Institutional				848,492		848,492
<b>TIAA-CREF Total</b>	<b>314,224,183</b>	<b>49,096,935</b>	<b>191,334,749</b>	<b>130,895,580</b>	<b>16,069,924</b>	<b>701,621,371</b> <b>40.7%</b>
<b>GRAND TOTALS</b>	<b>\$774,227,990</b> <b>44.9%</b>	<b>\$106,931,035</b> <b>6.2%</b>	<b>\$300,954,483</b> <b>17.5%</b>	<b>\$504,489,162</b> <b>29.3%</b>	<b>\$37,051,275</b> <b>2.1%</b>	<b>\$1,723,653,945</b> <b>100.0%</b>
<b>SMP Forfeiture Reserve <sup>(3)</sup></b>						<b>9,519,791</b>
<b>SMP Disability Reserve <sup>(3)</sup></b>						<b>87,339,088</b>
<b>Total SMP Investments</b>						<b>\$1,820,512,824</b>

1. As of June 30, 2016, the Fidelity Freedom Fund (lifecycle) series is the default fund for members who have selected the Self-Managed Plan, but have not yet selected individual mutual/variable annuity funds.
2. CREF Growth Account is no longer an approved option for the Self-Managed Plan. Assets remaining in the Account were invested prior to termination of this option.
3. These assets are commingled with the SURS defined benefit plan investments and accrue interest equal to the overall annual rate of return of the fund, net of fees.