

UCRP

Holdings as of June 30, 2018

Asset Name

Base Market Value

PUBLIC ASSETS

Equity Investments

Externally-Managed Funds

SSGA MSCI ACWI IMI TF	11,593,704,215.62
SSGA MSCI ACWI VALUE EX-BIC EX-HEALTHCARE	4,450,763,826.13
ARROWSTREET GLOBAL ALPHA FUND	3,576,420,007.62
SANDERS CONCENTRATED GL VAL EQ	1,908,954,331.19
ADAGE CAPITAL PARTNERS	1,867,798,802.76
SANDS GLOBAL GROWTH	1,608,494,256.38
SSGA MSCI WORLD EX-US ENHANCED VALUE	1,462,426,805.08
SSGA MSCI EUROPE IMI	1,159,650,392.74
ORBIMED GLOBAL HEALTHCARE FUND	765,910,553.58
HIMALAYA CAPITAL INVEST LP	760,679,542.27
EGERTON INVESTMENT PTNR	723,561,331.84
ARISTOTLE VALUE EQUITY	643,912,589.99
SILCHESTER	586,168,855.16
BROOKFIELD REIT	504,430,345.00
ALATUS CAPITAL	480,089,782.98
CARTICA INVESTORS LP EM	458,804,691.03
HEALTHCARE INVESTMENT FUND II	452,210,205.54
DALTON JAPAN STRATEGIC	439,052,535.30
BLUE HARBOUR ACTIVE OWN	432,884,226.86
ARROWSTREET EM III SER 1	403,612,336.16
MACQUARIE ASIA NEW STAR	337,346,762.33
WF ASIAN SMALLER COMP S3	245,936,761.88
WELLINGTON BAY POND INVESTORS	193,388,998.20
FPA SELECT	189,192,982.96
GLENVIEW OFFSHORE OPP FUND LTD	178,028,413.67
CEVIAN CAPITAL II LTD	78,240,336.10
TARPON	24,849,977.90
MARCATO INTERNATIONAL LTD	23,114,131.35
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	35,549,627,997.64

Internally-Managed Funds

Fully Collateralized Equity Futures	735,529,414.96
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	735,529,414.96

TOTAL EQUITY

36,285,157,412.60

Fixed Income Investments

RFCSP STRIP PRINCIPAL	451,957,226.05
FNMA TBA 30 YR 3.5	447,820,292.07
TSY INFL IX N/B	340,885,703.90
FNMA TBA 30 YR 4	284,449,206.11
FNMA TBA 30 YR 3	232,462,513.07
TSY INFL IX N/B	202,171,869.99
TSY INFL IX N/B	187,866,675.98
STRIPS	172,580,438.93
TSY INFL IX N/B	171,744,856.28
FNMA TBA 30 YR 4.5	156,187,500.72
TSY INFL IX N/B	151,176,113.15

Asset Name

Base Market Value

STRIPS	142,819,399.74
TSY INFL IX N/B	141,638,954.26
STRIPS	118,831,252.45
US TREASURY N/B	113,923,127.95
TSY INFL IX N/B	110,669,010.07
US TREASURY N/B	98,603,909.96
STRIPS	98,263,831.46
TSY INFL IX N/B	96,888,016.54
SUMITOMO MTSU BKG CORP	96,735,159.28
STRIPS	88,700,705.66
STRIPS	85,028,308.36
RFCSP STRIP PRINCIPAL	77,723,462.17
TOTAL CAP CDA LTD.	77,673,863.48
STANDARD CHARTERED BANK	72,919,409.92
SANTANDER UK PLC	72,773,571.10
SANOFI	65,033,600.79
RFCSP STRIP PRINCIPAL	64,726,641.23
TSY INFL IX N/B	60,586,435.81
GOTHAM FDG CORP	59,690,765.55
US TREASURY N/B	58,916,249.98
PROVINCE OF ALBERTA	57,116,041.56
TSY INFL IX N/B	52,453,014.68
FNMA POOL AS0303	52,431,059.71
AMERICAN WATER CAPIT	52,395,731.55
FNMA POOL MA3239	49,253,864.61
STRIPS	48,999,394.38
CATERPILLAR FINL SERVICE	48,612,939.95
ROYAL BANK OF CANADA	48,612,939.95
TORONTO DOMINION BANK	48,612,939.95
MUFG BK LTD N Y BRH DISC COML	48,562,382.49
FAIRFAX ALLIED WORLD ASSURANCE	48,560,273.97
SUMITOMO MITSUI TRUST NY	48,537,751.94
VIRGINIA ELECT.& PWR	48,500,590.04
PSP CAPITAL INC.	48,467,587.26
TELSTRA CORP LMTD	48,457,648.61
VICTORY RECEIVABLES	48,361,367.98
TORONTO DOMINION BANK	48,282,290.94
US TREASURY N/B	48,270,314.98
KFW	45,589,539.17
TSY INFL IX N/B	45,281,019.06
STRIPS	44,000,719.98
FLORIDA PWR & LGT CO	43,709,838.83
FED HM LN PC POOL G08737	43,326,651.03
RFCSP STRIP PRINCIPAL	42,914,112.30
FED HM LN PC POOL G08758	42,864,638.55
RESOLUTION FUNDING STRIP	41,914,801.77
FNMA POOL MA2863	39,681,681.55
NATIONAL SECS CLEARING	39,030,691.44
RFCSP STRIP PRINCIPAL	39,008,865.42
JOHN DEERE CAPITAL CORP	38,890,351.96
HENKEL CORPORATION	38,837,428.67
GEN DYNAMICS CORP	38,836,424.00
GEN DYNAMICS CORP	38,732,413.92
TSY INFL IX N/B	37,716,069.96
FNMA POOL AN4720	36,399,987.89
FNMA TBA 15 YR 3.5	35,918,790.12
MORGAN STANLEY	35,276,585.02
CITIBANK CREDIT CARD ISSUANCE	35,227,993.66
AMERICAN WATER CAPIT	34,963,301.44
TSY INFL IX N/B	34,666,858.64

Asset Name

Base Market Value

NISSAN MTR ACCP CP	33,874,698.37
KFW	33,035,587.72
FNMA POOL AN3305	32,591,979.43
RFCS SP STRIP PRINCIPAL	31,721,779.05
FNMA POOL AS8650	30,971,642.23
STRIPS	30,443,867.79
CITIBANK CREDIT CARD ISSUANCE	30,394,104.14
FNMA POOL AN2581	29,992,205.54
FNMA POOL AN3621	29,957,165.84
FNMA POOL AN3432	29,859,334.34
US TREASURY N/B	29,779,685.99
RESOLUTION FUNDING STRIP	29,582,321.35
TRANSPERFECT GLOBAL, INC.	29,400,000.00
SANTANDER UK PLC	29,167,763.97
MEDTRONIC GLOBAL HLDGS	29,161,120.20
FLORIDA PWR & LGT CO	29,149,493.60
SUMITOMO MITSUI TRUST NY	29,120,771.46
SWEDISH EXPORT CREDIT	29,118,421.83
NISSAN MTR ACCP CP	29,112,280.40
HARLEY-DAVIDSON FND CP	29,039,109.82
HARLEY-DAVIDSON FND CP	29,029,508.77
FREDDIE MAC	28,961,061.26
JOHN DEERE LTD.	28,911,715.30
FNMA POOL AN1614	28,276,730.96
PFIZER INC	27,603,318.53
TSY INFL IX N/B	26,778,431.70
BASF AKTIENGESELLSCH	26,521,660.34
STRIPS	26,468,503.99
STRIPS	26,295,981.99
STRIPS	25,939,279.99
CUSHMAN AND WAKEFIELD	25,187,500.00
VF CORPORATION	24,835,084.82
BMW US CAPITAL LLC	24,306,469.97
COOPERAT RABOBANK UA/NY	24,306,469.97
VICTORY RECEIVABLES	24,261,435.48
CANADIAN NATIONAL RAIL	24,252,489.36
CANADIAN NATIONAL RAIL	24,246,952.88
TORONTO DOMINION BANK	24,236,278.28
TORONTO DOMINION BANK	24,135,109.36
TSY INFL IX N/B	23,082,247.36
VF CORPORATION	22,995,284.94
US TREASURY N/B	22,940,703.69
STRIPS	20,829,067.59
NATIONAL SECS CLEARING	20,762,500.50
MORGAN STANLEY	20,100,963.12
GOLDEN CREDIT CARD TRUST	20,022,764.09
FNMA POOL AN1145	19,973,175.69
MASTER CREDIT CARD TRUST	19,964,096.09
FNMA POOL AM2451	18,977,082.29
OCTAGON INVESTMENT PARTNERS 31	18,587,543.57
US TREASURY N/B	18,453,906.34
NATIONAL SECS CLEARING	18,422,270.60
FNMA POOL AN0612	18,091,988.36
FNMA POOL AN0433	17,931,047.84
FANNIE MAE	17,120,813.10
JP MORGAN MORTGAGE TRUST	16,632,464.76
KFW	16,158,909.40
TSY INFL IX N/B	15,935,955.46
TSY INFL IX N/B	15,626,961.55
VF CORPORATION	15,474,930.53

Asset Name

Base Market Value

GS MORTGAGE SECURITIES TRUST	15,248,903.98
DISCOVER CARD EXECUTION NOTE T	15,125,896.57
CITIBANK CREDIT CARD ISSUANCE	15,110,641.57
CABELA S MASTER CREDIT CARD TR	15,078,384.07
AMERICAN EXPRESS CREDIT ACCOUN	15,075,984.07
GOLDEN CREDIT CARD TRUST	15,020,826.07
COSMOPOLITAN HOTEL TRUST	15,000,184.57
BARCLAYS COMMERCIAL MORTGAGE S	14,998,569.07
FNMA POOL AN2217	14,987,484.95
OCTAGON INVESTMENTS PARTNERS 3	14,959,140.07
BX TRUST	14,957,761.57
GOLUB CAPITAL PARTNERS CLO LTD	14,934,105.07
MORGAN STANLEY	14,912,522.13
CITIBANK CREDIT CARD ISSUANCE	14,751,270.07
CITIBANK NA	14,583,881.98
DAIMLER FINANCE NA LLC	14,583,881.98
NISSAN MOTOR ACCEPTANCE	14,583,881.98
NISSAN MOTOR ACCEPTANCE	14,583,881.98
NISSAN MTR ACCP CP	14,582,998.85
BASIN ELEC PWR COOP	14,579,628.35
BASIN ELEC PWR COOP	14,576,225.45
TRI-STATE GENERATION & TRANSMI	14,563,383.52
TOYOTA INDUSTRIES COMM	14,549,852.93
HARLEY-DAVIDSON FND CP	14,502,860.42
FNMA POOL AN1639	14,124,925.52
ALLY FINANCIAL INC	14,000,000.06
JP MORGAN MORTGAGE TRUST	13,950,535.57
PARKER HANNIFIN CORP	13,797,446.15
FNMA POOL AN1436	13,429,818.69
METLIFE SHORT TERM FDG	13,284,943.68
WELLS FARGO BANK NA	13,075,804.68
VIRGINIA ELEC + POWER CO	13,027,901.63
CLNS TRUST	12,992,708.36
FNMA POOL AN2620	12,985,486.73
SYNCHRONY CREDIT CARD MASTER N	12,801,483.56
BERKSHIRE HATHAWAY ENE	12,635,414.59
SHIRE ACQ INV IRELAND DA	12,445,732.42
FNMA POOL AL4450	12,406,834.82
WORLD FINANCIAL NETWORK CREDIT	12,378,497.56
PROVINCE OF ALBERTA	12,308,983.60
WCG FI	12,240,000.00
FNMA POOL AN3368	12,208,502.95
GOTHAM FDG CORP	12,124,242.76
INVITATION HOMES TRUST	12,000,000.06
TSY INFL IX N/B	11,999,665.39
INVITATION HOMES TRUST	11,972,041.61
SIEMENS FINANCIERINGSMAT	11,788,102.59
STRIPS	11,524,777.20
ASIAN DEVELOPMENT BANK	11,447,533.71
KKR FINANCIAL CLO LTD	11,435,600.05
FNMA POOL AN3357	11,188,719.52
JP MORGAN CHASE BANK NA	10,940,753.05
BANK (06541KBA5)	10,903,685.09
TRI-STATE GENERATION & TRANSMI	10,660,453.94
BENCHMARK MORTGAGE TRUST	10,112,259.99
NEXTGEAR FLOORPLAN MASTER OWNE	10,105,934.05
AMERICAN EXPRESS CREDIT ACCOUN	10,088,012.05
CAPITAL ONE MULTI ASSET EXECUT	10,046,410.05
COLD STORAGE TRUST	10,033,472.05
COLD STORAGE TRUST	10,027,218.05

Asset Name

Base Market Value

GOLDENTREE LOAN MANAGEMENT US	10,019,820.05
BARCLAYS DRYROCK ISSUANCE TRUS	10,016,401.05
GRIPPEN PARK CLO LTD	10,014,910.05
SHACKLETON CLO LTD	10,013,180.05
TEACHERS INSURANCE AND ANNUITY	10,011,990.05
LCM LTD PARTNERSHIP	10,010,380.05
BRISTOL PARK CLO, LTD.	10,010,190.05
CITIBANK CREDIT CARD ISSUANCE	10,008,720.05
BARCLAYS DRYROCK ISSUANCE TRUS	10,006,228.05
GOLDEN CREDIT CARD TRUST	10,000,098.05
AMERICAN EXPRESS CREDIT ACCOUN	9,998,632.05
TEACHERS INSURANCE AND ANNUITY	9,984,970.05
BARCLAYS COMMERCIAL MORTGAGE S	9,984,290.05
FNMA POOL AU3753	9,982,414.88
DISCOVER CARD EXECUTION NOTE T	9,980,398.05
CITIGROUP COMMERCIAL MORTGAGE	9,978,985.99
INVITATION HOMES TRUST	9,974,849.25
WORLD FINANCIAL NETWORK CREDIT	9,956,188.05
WELLS FARGO COMMERCIAL MORTGAG	9,936,391.99
MEDTRONIC GLOBAL HLDINGS	9,935,818.32
BANK (065404BB0)	9,926,861.99
TOWD POINT MORTGAGE TRUST	9,883,829.50
US BANK NA CINCINNATI	9,853,370.52
FORD CREDIT AUTO OWNER TRUST/F	9,833,926.99
MORGAN STANLEY CAPITAL I TRUST	9,803,568.99
FORD CREDIT AUTO OWNER TRUST/F	9,797,575.99
UBS COMMERCIAL MORTGAGE TRUST	9,746,562.41
AMERICAN WATER CAPIT	9,722,007.34
METLIFE SHORT TERM FDG	9,696,690.80
HARLEY-DAVIDSON FND CP	9,680,343.34
ONCOR ELECTRIC DELVRY	9,678,917.36
ANTHEM INC	9,616,521.79
ING BANK NV	9,574,724.48
FNMA POOL AN1920	9,566,954.99
SEQUOIA MORTGAGE TRUST	9,562,393.13
FREDDIE MAC STACR	9,401,772.33
FLAGSTAR MORTGAGE TRUST	9,391,272.97
FNMA POOL AW2718	9,386,372.18
JP MORGAN CHASE COMMERCIAL MOR	9,378,224.99
MORGAN STANLEY	9,252,946.33
GENERAL MOTORS FINL CO	9,212,404.92
FNMA POOL AN2451	9,187,223.99
FNMA POOL AN2698	9,069,847.01
CITIGROUP INC	9,049,638.28
BARCLAYS DRYROCK ISSUANCE TRUS	8,886,704.44
US BANCORP	8,825,741.54
JP MORGAN MORTGAGE TRUST	8,751,329.02
TSY INFL IX N/B	8,701,734.57
FORD CREDIT AUTO OWNER TRUST/F	8,683,582.29
JP MORGAN MORTGAGE TRUST	8,634,923.01
LG+E AND KU ENERGY LLC	8,575,459.20
JP MORGAN MORTGAGE TRUST	8,563,117.46
FREDDIE MAC	8,469,970.40
BANK OF AMERICA CORP	8,349,652.84
EQUINIX INC	8,329,124.99
HERTZ FLEET LEASE FUNDING LP	8,249,911.77
BASIN ELEC PWR COOP	8,241,989.75
VF CORPORATION	8,165,975.72
PARKER HANNIFIN CORP	8,161,359.12
FIRST NATIONAL MASTER NOTE TRU	8,008,420.84

Asset Name

Base Market Value

ARES CLO LTD	8,006,224.04
CARDS II TRUST	8,000,000.04
PORT AUTH OF NEW YORK NEW JE	7,965,525.02
SCHLUMBERGER HOLDINGS	7,931,604.32
MASTER CREDIT CARD TRUST	7,911,969.64
FORD CREDIT AUTO OWNER TRUST/F	7,893,758.44
SOCIAL PROFESSIONAL LOAN PROGR	7,887,401.59
CAPITAL ONE NA	7,887,157.86
FNMA POOL AU6509	7,849,331.13
FREDDIE MAC	7,835,434.54
PROVINCE OF QUEBEC	7,826,255.22
CITIGROUP COMMERCIAL MORTGAGE	7,750,523.94
MORGAN STANLEY CAPITAL I TRUST	7,745,681.59
FANNIEMAE ACES	7,728,667.78
ONTARIO (PROVINCE OF)	7,593,580.74
CABELA S MASTER CREDIT CARD TR	7,557,330.78
MORGAN STANLEY	7,519,326.80
SHACKLETON CLO LTD	7,508,992.53
OSCAR US FUNDING TRUST	7,508,595.03
ALPHABET INC	7,505,481.33
OCTAGON INVESTMENT PARTNERS XI	7,500,622.53
CHESAPEAKE FUNDING II LLC	7,468,004.01
GLP CAPITAL LP / FIN II	7,429,949.98
VERICREST OPPORTUNITY LOAN TRA	7,417,268.74
GLP CAPITAL LP / FIN II	7,304,068.78
GENERAL ELECTRIC CO	7,263,732.90
AMGEN INC	7,263,190.45
LOUISIANA PACIFIC CORP	7,177,162.48
GOTHAM FDG CORP	7,171,680.33
TOWD POINT MORTGAGE TRUST	7,150,050.74
JAGUAR LAND ROVER AUTOMO	7,108,875.01
WELLS FARGO COMMERCIAL MORTGAG	7,106,921.49
SEQUOIA MORTGAGE TRUST	7,087,117.38
CREDIT SUISSE MORTGAGE TRUST	7,075,378.49
MORGAN STANLEY CAPITAL I TRUST	7,012,856.23
WESTCOTT PARK CLO LTD	7,008,372.03
CFIP CLO LTD	7,003,122.03
MICROSOFT CORP	7,001,012.85
CITIBANK CREDIT CARD ISSUANCE	6,999,948.93
BARCLAYS COMMERCIAL MORTGAGE S	6,999,946.13
FNMA POOL AN0625	6,999,601.52
MORGAN STANLEY CAPITAL I TRUST	6,996,245.93
GS MORTGAGE SECURITIES TRUST	6,995,744.73
MORGAN STANLEY BAML TRUST	6,983,225.89
STRYKER CORP	6,963,455.54
FIFTH THIRD AUTO TRUST	6,958,916.33
NEXTGEAR FLOORPLAN MASTER OWNE	6,934,365.23
IBM CREDIT LLC	6,933,661.37
WELLS FARGO BANK NA	6,923,722.49
AMERICAN EXPRESS CREDIT ACCOUN	6,895,795.23
MICROSOFT CORP	6,876,379.90
NORTHWESTERN MUTUAL LIFE	6,838,916.72
MOODY S CORPORATION	6,836,774.23
ANHEUSER BUSCH INBEV FIN	6,804,899.67
CMS ENERGY CORP	6,795,026.44
SANOFI	6,774,192.93
SEQUOIA MORTGAGE TRUST	6,753,730.54
PUBLIC SERVICE ELECTRIC	6,729,605.56
JPMORGAN CHASE + CO	6,701,747.94
FNMA POOL MA1008	6,701,255.11

Asset Name**Base Market Value**

HERTZ FLEET LEASE FUNDING LP	6,696,104.79
AMGEN INC	6,663,070.56
HERTZ FLEET LEASE FUNDING LP	6,633,541.80
GENERAL MOTORS FINL CO	6,612,824.65
SEQUOIA MORTGAGE TRUST	6,569,026.22
MET LIFE GLOB FUNDING I	6,568,135.37
SEQUOIA MORTGAGE TRUST	6,559,037.61
INVITATION HOMES TRUST	6,546,330.10
BURLINGTN NORTH SANTA FE	6,539,152.63
DELL INT LLC / EMC CORP	6,516,365.46
AMERICAN EXPRESS CREDIT ACCOUN	6,514,888.28
SOUTHERN POWER CO	6,510,099.79
JOHN DEERE CAPITAL CORP	6,478,199.07
JPMORGAN CHASE + CO	6,475,604.09
APPLE INC	6,472,871.48
DOLLAR TREE INC	6,467,304.00
FREDDIE MAC STACR	6,464,037.02
CHESAPEAKE FUNDING II LLC	6,458,589.97
MORGAN STANLEY BAML TRUST	6,446,724.35
PUGET ENERGY INC	6,416,915.65
BOYD GAMING CORP	6,409,124.98
ONTARIO (PROVINCE OF)	6,355,238.42
VSE VOI MORTGAGE LLC	6,343,845.32
ENTERPRISE PRODUCTS OPER	6,335,524.93
AUTOMATIC DATA PROCESSNG	6,333,771.02
CONCHO RESOURCES INC	6,326,577.69
CREDIT SUISSE MORTGAGE TRUST	6,298,705.47
GS MORTGAGE SECURITIES TRUST	6,251,993.16
LENNAR CORP	6,238,783.99
EXPEDIA INC	6,227,084.57
ENABLE MIDSTREAM PARTNER	6,182,418.40
UNIV OF TEXAS TX PERMANENT UNI	6,170,300.01
RESOLUTION FUNDING STRIP	6,152,120.54
STRIPS	6,138,728.40
AGILENT TECHNOLOGIES INC	6,133,266.42
CCL INDUSTRIES INC	6,078,983.80
HALLIBURTON CO	6,046,359.53
WILLIAM CARTER	6,024,374.98
NEXTGEAR FLOORPLAN MASTER OWNE	6,009,238.23
FORD CREDIT FLOORPLAN MASTER O	6,002,576.43
CROWN CASTLE INTL CORP	5,992,973.47
FIFTH THIRD BANK	5,976,337.15
DISCOVER CARD EXECUTION NOTE T	5,971,863.63
GENERAL ELECTRIC CO	5,956,706.14
GOLDMAN SACHS GROUP INC	5,951,135.89
BEACON ESCROW CORP	5,930,129.98
SHIRE ACQ INV IRELAND DA	5,905,720.45
APPLE INC	5,889,686.83
BANK OF AMERICA CORP	5,881,765.51
HERSHEY COMPANY	5,879,614.66
GS MORTGAGE SECURITIES TRUST	5,845,704.59
TSY INFL IX N/B	5,837,229.15
AUTONATION INC	5,828,262.02
SOCIAL PROFESSIONAL LOAN PROGR	5,825,699.99
HARLEY-DAVIDSON FND CP	5,820,744.91
OWENS CORNING	5,814,180.08
ROYAL BK SCOTLND GRP PLC	5,812,247.59
CITIGROUP INC	5,785,705.27
HOME DEPOT INC	5,768,871.68
SEQUOIA MORTGAGE TRUST	5,763,869.73

Asset Name**Base Market Value**

SUNTORY HOLDINGS LTD	5,752,379.29
HD SUPPLY INC	5,715,687.48
CITIGROUP INC	5,708,458.75
EVERSOURCE ENERGY	5,695,075.63
FORD MOTOR CREDIT CO LLC	5,682,926.44
DELL INT LLC / EMC CORP	5,681,886.01
O REILLY AUTOMOTIVE INC	5,680,482.40
FLORIDA POWER + LIGHT CO	5,663,420.33
NAVISTAR INTL CORP	5,651,249.98
DEUTSCHE BANK NY	5,640,787.17
VERICREST OPPORTUNITY LOAN TRA	5,604,198.41
AMERICAN TOWER CORP	5,580,372.37
JP MORGAN MORTGAGE TRUST	5,579,969.11
S+P GLOBAL INC	5,557,558.33
BANK OF AMERICA CORP	5,513,429.32
JP MORGAN MORTGAGE TRUST	5,463,139.59
ARDAGH PKG FIN/HLDGS USA	5,452,999.98
SEQUOIA MORTGAGE TRUST	5,411,509.80
EAST BAY CA MUNI UTILITY DIST	5,388,320.01
GOLDMAN SACHS GROUP INC	5,372,954.08
ENCOMPASS HEALTH CORP	5,349,999.98
AMN HEALTHCARE INC	5,334,999.98
JPMORGAN CHASE + CO	5,331,907.09
INGREDION INC	5,330,080.61
JP MORGAN MORTGAGE TRUST	5,305,175.12
JPMORGAN CHASE + CO	5,295,292.47
CITIGROUP COMMERCIAL MORTGAGE	5,283,549.69
FLAGSTAR MORTGAGE TRUST	5,277,082.28
DUKE ENERGY INDIANA INC	5,269,329.36
VERISIGN INC	5,250,849.98
RADIAN GROUP INC	5,241,879.98
COOPER STANDARD AUTOMOTI	5,233,749.98
AGATE BAY MORTGAGE LOAN TRUST	5,223,081.85
JP MORGAN MORTGAGE TRUST	5,216,317.50
AMERICREDIT AUTOMOBILE RECEIVA	5,166,802.08
FANNIEMAE ACES	5,159,091.12
VERIZON COMMUNICATIONS	5,129,478.05
CITIGROUP COMMERCIAL MORTGAGE	5,093,888.99
SEQUOIA MORTGAGE TRUST	5,054,901.99
NGPL PIPECO LLC	5,049,000.00
GS MORTGAGE SECURITIES TRUST	5,045,198.99
ROYAL BK SCOTLND GRP PLC	5,043,365.09
CHARTER COMM OPT LLC/CAP	5,033,018.76
WELLS FARGO COMMERCIAL MORTGAG	5,026,031.99
MERCEDES BENZ MASTER OWNER TRU	5,022,134.02
MADISON PARK FUNDING LTD	5,021,415.02
ANHEUSER BUSCH INBEV WOR	5,020,491.80
SEAGATE HDD CAYMAN	5,016,886.02
CAESARS PALACE LAS VEGAS TRUST	5,012,712.99
BURNHAM PARK CLO LTD.	5,009,605.02
FIRST NATIONAL MASTER NOTE TRU	5,003,033.02
DISCOVER CARD EXECUTION NOTE T	5,001,543.02
ABN AMRO BANK NV	4,998,915.01
VERICREST OPPORTUNITY LOAN TRA	4,994,572.10
CHARTER COMM OPT LLC/CAP	4,992,609.99
ABN AMRO BANK NV	4,981,800.01
SYNCHRONY CREDIT CARD MASTER N	4,980,422.02
INVITATION HOMES TRUST	4,977,150.86
BENCHMARK MORTGAGE TRUST	4,974,981.49
HUNTINGTON BANCSHARES	4,971,999.56

Asset Name**Base Market Value**

MIDAMERICAN ENERGY CO	4,971,400.16
SALESFORCE.COM INC	4,970,683.66
AIA GROUP LTD	4,966,766.46
BX TRUST	4,966,723.02
MICROSOFT CORP	4,936,111.61
SILGAN HOLDINGS INC	4,934,299.99
VISA INC	4,933,630.16
PPL CAPITAL FUNDING INC	4,925,400.39
APPLE INC	4,921,981.51
AMPHENOL CORP	4,917,822.66
PRICOA GLOBAL FUNDING 1	4,916,304.01
BMW US CAPITAL LLC	4,912,485.56
KROGER CO	4,909,565.31
ING GROEP NV	4,906,170.46
MPLX LP	4,897,091.50
DUKE ENERGY PROGRESS INC	4,890,938.31
CINTAS CORPORATION NO. 2	4,889,580.11
SOCIAL PROFESSIONAL LOAN PROGR	4,884,624.99
PHILLIPS 66	4,879,899.81
JPMORGAN CHASE + CO	4,878,272.76
HOST HOTELS + RESORTS LP	4,874,591.21
MASSMUTUAL GLOBAL FUNDIN	4,864,211.86
QUESTAR GAS CO	4,854,305.88
SOCIAL PROFESSIONAL LOAN PROGR	4,847,901.99
HCA INC	4,841,999.99
SUNTRUST BANKS INC	4,840,026.66
JPMORGAN CHASE + CO	4,830,251.31
GS MORTGAGE SECURITIES TRUST	4,827,729.99
GOLDMAN SACHS GROUP INC	4,826,071.22
AMPHENOL CORP	4,823,705.86
BANK OF AMERICA CORP	4,822,158.36
GOLDMAN SACHS GROUP INC	4,815,848.11
US BANCORP	4,779,468.06
MORGAN STANLEY	4,761,827.92
NEWCREST FINANCE PTY LTD	4,755,277.59
PPL ELECTRIC UTILITIES	4,726,933.08
CHARTER COMM OPT LLC/CAP	4,722,109.04
MASCO CORP	4,715,833.09
ZIMMER BIOMET HOLDINGS	4,712,169.56
AMERICAN WATER CAP CORP	4,702,142.96
CAPITAL AUTO RECEIVABLES ASSET	4,694,962.99
ROYAL BK SCOTLND GRP PLC	4,686,739.99
MORGAN STANLEY	4,685,705.71
QUINTILES IMS INC	4,673,999.99
SOCIAL PROFESSIONAL LOAN PROGR	4,664,431.62
SOCIAL PROFESSIONAL LOAN PROGR	4,656,089.15
SERVICEMASTER COMPANY LL	4,655,999.99
GILEAD SCIENCES INC	4,652,833.92
JPMORGAN CHASE + CO	4,617,969.31
FISERV INC	4,581,403.91
AMERICAN WATER CAPITAL C	4,574,954.16
WATCO COS LLC/FINANCE CO	4,573,124.99
BARCLAYS PLC	4,570,565.25
ENTERPRISE PRODUCTS OPER	4,566,346.89
GOLDMAN SACHS GROUP INC	4,552,429.29
MARATHON OIL CORP	4,547,738.28
MOHAWK INDUSTRIES INC	4,541,777.20
NEWELL BRANDS INC	4,532,326.92
AMGEN INC	4,526,674.03
AT+T INC	4,524,345.14

Asset Name

Base Market Value

VERISK ANALYTICS INC	4,524,184.60
DOW CHEMICAL CO/THE	4,517,755.07
WEC ENERGY GROUP INC	4,517,131.42
CSAIL COMMERCIAL MORTGAGE TRUS	4,500,289.34
UBS GROUP FUNDING SWITZE	4,497,026.25
EQT CORP	4,494,564.15
WELLS FARGO + COMPANY	4,473,204.60
MERCEDES BENZ AUTO LEASE TRUST	4,469,760.47
BROADCOM CRP / CAYMN FI	4,454,513.33
BANK OF AMERICA CORP	4,447,862.92
CRED SUIS GP FUN LTD	4,441,618.41
ARDAGH PKG FIN/HLDGS USA	4,419,999.99
FED HM LN PC POOL T60585	4,418,209.72
MICROSOFT CORP	4,410,973.36
NOVELIS CORP	4,399,999.99
PBF HOLDING CO LLC	4,398,749.99
QUALCOMM INC	4,398,684.05
BANK OF AMERICA CORP	4,391,789.47
INTESA SANPAOLO SPA	4,390,602.09
QUEST DIAGNOSTICS INC	4,374,744.08
NORTHROP GRUMMAN CORP	4,367,071.37
SOUTHERN CO	4,358,989.54
US TREASURY N/B	4,357,001.95
GILEAD SCIENCES INC	4,347,134.76
APPLE INC	4,341,709.27
SANTANDER UK GROUP HLDGS	4,326,882.99
FED HM LN PC POOL Q19740	4,325,876.05
JP MORGAN MORTGAGE TRUST	4,325,135.19
JPMORGAN CHASE + CO	4,324,856.12
BANK OF AMERICA CORP	4,287,063.67
WHEELS INC	4,271,664.41
BECTON DICKINSON AND CO	4,264,823.12
AMERICAN TOWER CORP	4,257,678.36
MICROSOFT CORP	4,247,762.41
COMCAST CORP	4,233,833.61
PENSKE AUTOMOTIVE GROUP	4,224,749.99
ANHEUSER BUSCH INBEV WOR	4,206,365.56
NISOURCE INC	4,176,271.21
TOWD POINT MORTGAGE TRUST	4,174,613.63
WINWATER MORTGAGE LOAN TRUST	4,173,762.31
JP MORGAN CHASE COMMERCIAL MOR	4,171,072.93
SABINE PASS LIQUEFACTION	4,166,368.47
REPUBLIC OF PANAMA	4,165,000.01
AVALONBAY COMMUNITIES	4,158,920.64
OSCAR US FUNDING TRUST	4,143,412.09
VERIZON COMMUNICATIONS	4,134,760.05
AT+T INC	4,105,146.96
COMMSCOPE INC	4,099,999.99
STANDARD INDUSTRIES INC	4,098,124.99
MIDAMERICAN ENERGY CO	4,087,139.50
SEALED AIR CORP	4,079,999.99
MORGAN STANLEY BAML TRUST	4,055,570.79
COMPASS BANK	4,050,648.35
SOCIAL PROFESSIONAL LOAN PROGR	4,032,503.25
UNITED RENTALS NORTH AM	4,029,999.99
AMGEN INC	4,006,588.23
CREDIT SUISSE GROUP AG	4,002,910.61
LENNAR CORP	4,000,000.01
APPLIED MATERIALS INC	3,998,668.85
PINNACLE ENTERTAINMENT I	3,996,877.49

Asset Name**Base Market Value**

ADIENT GLOBAL HOLDINGS	3,993,874.99
SPRINT CORP	3,977,999.99
NEWELL BRANDS INC	3,962,880.53
CANADIAN NATL RAILWAY	3,952,649.92
CAPITAL ONE MULTI ASSET EXECUT	3,948,144.02
HUMANA INC	3,933,478.25
CINTAS CORPORATION NO. 3	3,923,589.17
MCDONALD S CORP	3,919,971.25
JP MORGAN CHASE COMMERCIAL MOR	3,917,843.99
KB HOME	3,913,552.49
GE CAPITAL INTL FUNDING	3,909,922.49
CELGENE CORP	3,907,420.49
SOCIAL PROFESSIONAL LOAN PROGR	3,906,581.59
SOCIAL PROFESSIONAL LOAN PROGR	3,905,394.79
BANCO SANTANDER SA	3,901,741.33
MEDTRONIC GLOBAL HLDINGS	3,897,050.81
ENTERPRISE FLEET FINANCING LLC	3,894,190.33
SEQUOIA MORTGAGE TRUST	3,889,598.56
HOLCIM US FINANCE SARL +	3,886,495.47
ROYAL BK SCOTLND GRP PLC	3,885,685.65
SABINE PASS LIQUEFACTION	3,872,436.21
HILTON WORLDWIDE FIN LLC	3,860,000.01
HOST HOTELS + RESORTS LP	3,854,628.75
NORFOLK SOUTHERN CORP	3,847,760.65
BEAM SUNTORY INC	3,845,162.15
GOLDMAN SACHS GROUP INC	3,841,310.29
VALERO ENERGY CORP	3,837,213.13
HUNTINGTON INGALLS INDUS	3,826,873.01
FANNIE MAE	3,822,094.48
GRUPO BIMBO SAB DE CV	3,815,532.01
AMGEN INC	3,812,291.89
BANCO SANTANDER SA	3,802,039.33
GOLDMAN SACHS GROUP INC	3,798,091.69
CAESARS RESORT / FINCO	3,784,999.99
MCDONALD S CORP	3,779,572.44
COTT HOLDINGS INC	3,773,299.99
JAGUAR LAND ROVER AUTOMO	3,748,499.99
ALLISON TRANSMISSION INC	3,729,999.99
GOVERNMENT NATIONAL MORTGAGE A	3,722,219.05
SIERRA PACIFIC POWER CO	3,695,197.89
BURLINGTN NORTH SANTA FE	3,692,754.57
CITIGROUP INC	3,687,926.37
CARDINAL HEALTH INC	3,679,671.09
ABN AMRO BANK NV	3,678,614.01
NATIONWIDE BLDG SOCIETY	3,663,530.29
PUBLIC SERVICE COLORADO	3,654,780.09
COOPERATIEVE RABOBANK UA	3,652,239.44
MGM GROWTH/MGM FINANCE	3,645,343.74
GOLDMAN SACHS GROUP INC	3,644,583.53
BAXTER INTERNATIONAL INC	3,642,837.93
ABBVIE INC	3,633,245.95
APACHE CORP	3,627,274.22
INTESA SANPAOLO SPA	3,626,333.70
CORP ANDINA DE FOMENTO	3,620,715.01
ARAMARK SERVICES INC	3,599,999.99
SOCIAL PROFESSIONAL LOAN PROGR	3,579,772.40
SFR GROUP SA	3,568,604.99
SOCIAL PROFESSIONAL LOAN PROGR	3,568,355.09
AVANTOR INC	3,561,119.99
SABINE PASS LIQUEFACTION	3,553,247.77

Asset Name

Base Market Value

THORNBURG MORTGAGE SECURITIES	3,552,801.83
GENERAL MOTORS FINL CO	3,548,790.01
CHENIERE CORP CHRISTI HD	3,535,999.99
ANDEAVOR LOGIS LP/CORP	3,535,835.99
FIRST TENNESSEE BANK	3,533,591.59
CENTENE CORP	3,522,881.24
ALLY FINANCIAL INC	3,504,375.01
UNITED TECHNOLOGIES CORP	3,501,889.69
IRON MOUNTAIN INC	3,500,749.99
LIBERTY INTERACTIVE LLC	3,500,144.99
ING BANK NV	3,496,786.24
CVS HEALTH CORP	3,496,150.01
FANNIE MAE	3,495,567.63
WM WRIGLEY JR CO	3,491,120.02
WESTAR ENERGY INC	3,490,514.52
UNION PACIFIC CORP	3,487,392.72
AMERICREDIT AUTOMOBILE RECEIVA	3,484,116.67
AXALTA COATING SYSTEMS	3,473,749.99
CYRUSONE LP/CYRUSONE FIN	3,473,749.99
QVC INC	3,473,690.14
SOUTHERN CO	3,465,195.63
NAVIENT CORP	3,455,156.24
JBS USA LUX/JBS USA FIN	3,448,154.99
PULTEGROUP INC	3,445,649.99
HOME DEPOT INC	3,445,050.05
MPT OPER PARTNERSP/FINL	3,437,999.99
FLORIDA POWER + LIGHT CO	3,433,917.18
ARAMARK SERVICES INC	3,430,187.49
CIMAREX ENERGY CO	3,428,062.93
HCA INC	3,427,888.74
INDIANA MICHIGAN POWER	3,419,080.77
FREDDIE MAC WHOLE LOAN SECURIT	3,415,655.22
FNMA POOL AO8139	3,413,071.43
PUGET ENERGY INC	3,406,196.06
STANDARD INDUSTRIES INC	3,394,749.99
TELEFONICA EMISIONES SAU	3,384,797.55
SOUTHERN CAL EDISON	3,352,180.69
UBS GROUP FUNDING SWITZE	3,348,034.41
UNITEDHEALTH GROUP INC	3,340,183.12
TEVA PHARMACEUTICALS NE	3,339,133.62
ANTERO RESOURCES CORP	3,333,249.99
NEW GOLD INC	3,332,999.99
CONCHO RESOURCES INC	3,326,838.25
VISA INC	3,325,091.59
PRUDENTIAL FINANCIAL INC	3,322,850.42
CREDIT SUISSE GROUP AG	3,307,337.29
EQT MIDSTREAM PARTNERS L	3,307,192.69
MICROCHIP TECHNOLOGY INC	3,305,480.42
EQT MIDSTREAM PARTNERS L	3,299,435.45
NORTHROP GRUMMAN CORP	3,298,356.54
QUALCOMM INC	3,297,305.63
ANTHEM INC	3,295,738.53
EQT MIDSTREAM PARTNERS L	3,294,683.28
PACIFICORP	3,294,298.57
TRIMBLE INC	3,294,135.68
LENNAR CORP	3,289,500.01
WASTE MANAGEMENT INC	3,286,540.93
FIDELITY NATIONAL INFORM	3,286,457.07
FORD MOTOR CREDIT CO LLC	3,280,069.53
ROCHE HOLDINGS INC	3,279,594.82

Asset Name**Base Market Value**

MARVELL TECHNOLOGY GROUP	3,278,880.51
CMS ENERGY CORP	3,270,854.77
GEORGIA PACIFIC LLC	3,264,589.78
DISCOVERY COMMUNICATIONS	3,263,860.98
PROGRESSIVE CORP	3,260,501.78
DISCOVERY COMMUNICATIONS	3,260,159.87
GILEAD SCIENCES INC	3,259,891.15
ALLSTATE CORP	3,258,660.94
AON PLC	3,257,789.61
ANHEUSER BUSCH INBEV WOR	3,251,339.33
AMERICAN AXLE + MFG INC	3,250,499.99
PARKER HANNIFIN CORP	3,248,537.67
INDIANA MICHIGAN POWER	3,247,489.72
HSBC HOLDINGS PLC	3,243,881.46
EMERA US FINANCE LP	3,242,581.40
AIRBUS SE	3,237,438.87
DISCOVER BANK	3,233,295.01
MANITOBA (PROVINCE OF)	3,232,469.87
VMWARE INC	3,231,823.89
PERRIGO FINANCE UNLIMITE	3,229,710.01
ATHENE HOLDING LTD	3,227,560.01
BANK OF AMERICA CORP	3,226,102.02
NORTHROP GRUMMAN CORP	3,224,135.19
BROADRIDGE FINANCIAL SOL	3,222,847.87
ROYAL BK SCOTLND GRP PLC	3,218,003.88
FED HM LN PC POOL T60691	3,212,794.51
FORD MOTOR CREDIT CO LLC	3,212,658.79
MIDAMERICAN ENERGY CO	3,211,305.34
SBA COMMUNICATIONS CORP	3,207,684.99
HUMANA INC	3,206,108.21
ROPER TECHNOLOGIES INC	3,200,375.55
CITRIX SYSTEMS INC	3,198,010.28
FANNIEMAE ACES	3,195,715.44
PENSKE TRUCK LEASING/PTL	3,192,114.70
BECTON DICKINSON AND CO	3,191,870.49
FED HM LN PC POOL G08672	3,190,527.17
FIDELITY NATIONAL INFORM	3,187,919.17
USG CORP	3,185,249.99
ANDEAVOR LOGIS LP/CORP	3,182,990.85
INTEL CORP	3,181,930.03
NORTHROP GRUMMAN CORP	3,178,635.75
GOLDMAN SACHS GROUP INC	3,173,580.31
TRINITY ACQUISITION PLC	3,168,621.42
AT+T INC	3,168,394.80
UNITEDHEALTH GROUP INC	3,168,139.53
GOLDMAN SACHS GROUP INC	3,164,606.06
CEMEX SAB DE CV	3,163,199.99
PHILLIPS 66 PARTNERS LP	3,163,084.43
MOODY S CORPORATION	3,161,162.18
DUKE ENERGY CORP	3,158,767.04
CREDIT SUISSE GROUP AG	3,156,932.04
DUKE ENERGY CAROLINAS	3,155,667.38
AIRBUS SE	3,155,309.83
LLOYDS BANKING GROUP PLC	3,148,542.09
BANK OF AMERICA CORP	3,142,352.94
ZIMMER BIOMET HOLDINGS	3,141,305.42
BOOKING HOLDINGS INC	3,141,042.31
MORGAN STANLEY	3,136,475.31
AT+T INC	3,131,498.71
MCCORMICK + CO	3,129,124.23

Asset Name**Base Market Value**

ANDEAVOR	3,127,450.39
ANTHEM INC	3,126,054.67
ACTIVISION BLIZZARD	3,120,150.01
USG CORP	3,118,624.99
DUKE ENERGY INDIANA INC	3,118,136.09
DELPHI CORP	3,108,162.22
ALLERGAN SALES LLC	3,103,939.93
AIR LIQUIDE FINANCE	3,099,214.81
SANTANDER UK PLC	3,096,320.36
TRANSCONT GAS PIPE LINE	3,095,610.23
AMERICAN CAMPUS CMNTYS	3,091,325.93
APTIV PLC	3,089,853.80
COOPERATIEVE RABOBANK UA	3,089,242.71
INDIANA MICHIGAN POWER	3,086,625.51
SIMON PROPERTY GROUP LP	3,086,481.67
PHILLIPS 66 PARTNERS LP	3,085,882.08
CROWN CASTLE INTL CORP	3,069,518.31
INGREDION INC	3,065,024.10
GENERAL DYNAMICS CORP	3,062,349.62
BROADCOM CRP / CAYMN FI	3,061,284.21
MORGAN STANLEY	3,057,703.58
ANTHEM INC	3,045,305.25
PENSKE AUTOMOTIVE GROUP	3,037,999.99
HUSKY ENERGY INC	3,022,402.57
DISCOVERY COMMUNICATIONS	3,021,997.41
LAREDO PETROLEUM INC	3,017,924.99
CITIGROUP INC	3,016,193.89
CELGENE CORP	3,013,514.34
AIR LIQUIDE FINANCE	3,011,593.21
HERC RENTALS INC	3,005,414.99
PRES + FELLOWS OF HARVAR	3,004,877.15
LEVEL 3 FINANCING INC	2,999,999.99
VULCAN MATERIALS CO	2,996,079.68
EDWARDS LIFESCIENCES COR	2,995,147.84
GS MORTGAGE SECURITIES TRUST	2,995,038.31
REPUBLIC OF CHILE	2,994,000.01
GILEAD SCIENCES INC	2,993,359.54
AMERICREDIT AUTOMOBILE RECEIVA	2,991,760.51
T MOBILE USA INC	2,990,624.99
JP MORGAN CHASE COMMERCIAL MOR	2,989,010.10
PUBLIC SERVICE ELECTRIC	2,981,446.62
WESTROCK RKT CO	2,980,920.26
PRES + FELLOWS OF HARVAR	2,980,030.76
SOCIAL PROFESSIONAL LOAN PROGR	2,976,866.15
INTL FLAVOR + FRAGRANCES	2,971,074.92
ROCKWELL COLLINS INC	2,970,796.69
CITIGROUP INC	2,966,307.79
ENTERGY CORP	2,965,284.80
PENSKE TRUCK LEASING/PTL	2,965,013.86
CANADIAN NATL RAILWAY	2,962,740.40
KFC HLD/PIZZA HUT/TACO	2,961,599.99
PROGRESS ENERGY INC	2,959,445.08
MGIC INVESTMENT CORP	2,957,999.99
TIME WARNER INC	2,957,111.92
ERAC USA FINANCE LLC	2,954,749.27
INVESCO FINANCE PLC	2,951,657.83
BACARDI LTD	2,950,600.15
CITIGROUP INC	2,942,326.27
MICROSOFT CORP	2,937,003.46
BRIGHTHOUSE FINANCIAL IN	2,930,921.74

Asset Name**Base Market Value**

TENCENT HOLDINGS LTD	2,916,870.01
ENBRIDGE INC	2,915,999.99
PRUDENTIAL FINANCIAL INC	2,913,811.95
LENNAR CORP	2,891,400.01
ASHTREAD CAPITAL INC	2,891,246.24
MASCO CORP	2,888,598.75
DR PEPPER SNAPPLE GROUP	2,888,338.87
L3 TECHNOLOGIES INC	2,886,796.93
TRANSCONT GAS PIPE LINE	2,885,354.44
CRED SUIS GP FUN LTD	2,885,308.15
SOCIAL PROFESSIONAL LOAN PROGR	2,880,806.79
US TREASURY N/B	2,880,585.94
CCO HLDGS LLC/CAP CORP	2,862,879.99
VERIZON COMMUNICATIONS	2,862,330.25
SANTANDER DRIVE AUTO RECEIVABL	2,849,296.42
BANCO SANTANDER SA	2,846,729.86
TENCENT HOLDINGS LTD	2,838,060.01
FREEMPORT MCMORAN INC	2,834,999.99
KINDER MORGAN ENER PART	2,831,538.03
FANNIE MAE	2,828,172.19
BOEING CO	2,811,160.99
CNH INDUSTRIAL NV	2,797,711.12
SOUTHERN CALIF GAS CO	2,791,984.11
BAKER HUGHES LLC/CO OBL	2,791,589.41
GENERAL ELECTRIC CO	2,786,260.57
HILCORP ENERGY I/HILCORP	2,785,839.99
CHENIERE CORP CHRISTI HD	2,779,499.99
LOUISVILLE GAS + ELEC	2,774,128.83
JPMBB COMMERCIAL MORTGAGE SECU	2,766,997.43
CNH INDUSTRIAL NV	2,764,850.01
HCA INC	2,757,159.99
OWENS CORNING	2,755,281.62
FANNIE MAE CAS	2,749,538.35
FANNIE MAE	2,741,574.30
BANK OF AMERICA CORP	2,736,999.99
FRESENIUS MED CARE US	2,726,360.01
CENTURYLINK INC	2,722,499.99
PARTY CITY HOLDINGS INC	2,713,499.99
CVS HEALTH CORP	2,698,480.64
UBS GROUP FUNDING SWITZE	2,682,656.70
BAIDU INC	2,676,793.51
CHENIERE CORP CHRISTI HD	2,676,374.99
REYNOLDS GRP ISS/REYNOLD	2,675,040.13
SOCIAL PROFESSIONAL LOAN PROGR	2,671,986.63
AT+T INC	2,659,165.59
STRYKER CORP	2,648,881.86
UNITED MEXICAN STATES	2,646,000.01
COMCAST CORP	2,643,047.74
BRIGHTHOUSE FINANCIAL IN	2,637,229.29
WHEELS SPV LLC	2,636,068.19
HILTON WORLDWIDE FIN LLC	2,632,500.01
PFIZER INC	2,622,514.35
GRAY TELEVISION INC	2,615,937.49
EQUINIX INC	2,612,290.99
BOMBARDIER INC	2,603,124.99
SANTANDER HOLDINGS USA	2,601,875.39
MARVELL TECHNOLOGY GROUP	2,599,601.07
L3 TECHNOLOGIES INC	2,594,593.67
GEORGIA POWER COMPANY	2,590,888.86
HALLIBURTON CO	2,588,810.00

Asset Name**Base Market Value**

COMMSCOPE TECH LLC	2,588,437.49
KRAFT HEINZ FOODS CO	2,581,386.56
BLACKROCK INC	2,578,816.91
DELPHI TECHNOLOGIES PLC	2,575,124.99
VERIZON COMMUNICATIONS	2,574,495.74
VIRGIN MEDIA SECURED FIN	2,574,274.99
SINCLAIR TELEVISION GROU	2,569,124.99
ALLSTATE CORP	2,568,750.01
JPMORGAN CHASE + CO	2,560,860.86
EOG RESOURCES INC	2,556,978.59
FEDEX CORP	2,556,454.19
COMCAST CORP	2,553,313.30
SPRINT SPECTRUM / SPEC I	2,547,999.99
PROVINCE OF QUEBEC	2,547,631.64
ALLY FINANCIAL INC	2,546,874.99
WISCONSIN ELECTRIC POWER	2,545,046.11
BANK OF AMERICA NA	2,536,141.28
VALEANT PHARMACEUTICALS	2,531,249.99
BANK OF AMERICA CORP	2,525,575.92
BECTON DICKINSON AND CO	2,512,695.34
FRONTIER COMMUNICATIONS	2,512,499.99
AMERICAN INTL GROUP	2,511,416.24
BOOKING HOLDINGS INC	2,508,448.60
ANTERO RESOURCES CORP	2,506,249.99
KEYCORP	2,497,028.16
ANHEUSER BUSCH INBEV WOR	2,490,848.53
L3 TECHNOLOGIES INC	2,488,362.46
COCA COLA CO/THE	2,487,505.99
MGM RESORTS INTL	2,486,849.99
NISOURCE INC	2,486,144.19
FED HM LN PC POOL T60579	2,485,739.26
TRINITY ACQUISITION PLC	2,479,561.69
LENNAR CORP	2,474,797.51
BANK (06541FBE8)	2,471,023.75
PUGET ENERGY INC	2,463,075.81
ISTAR INC	2,462,499.99
DISCOVER FINANCIAL SVS	2,440,624.99
GM FINANCIAL AUTOMOBILE LEASIN	2,431,118.64
BERKSHIRE HATHAWAY ENERG	2,428,990.07
SOUTHERN CAL EDISON	2,428,040.04
BAKER HUGHES LLC/CO OBL	2,425,248.49
ALABAMA POWER CO	2,420,693.77
FORD MOTOR CREDIT CO LLC	2,419,344.01
BUILDERS FIRSTSOURCE INC	2,417,634.99
SABINE PASS LIQUEFACTION	2,413,112.66
GSR MORTGAGE LOAN TRUST	2,410,363.16
BAYER US FINANCE LLC	2,409,094.41
QUICKEN LOANS INC	2,397,979.99
AMERICAN TOWER CORP	2,397,200.76
DOMINION ENERGY INC	2,396,176.69
BOEING CO	2,392,887.09
SAN DIEGO G + E	2,391,758.63
NUVEEN FINANCE LLC	2,390,637.95
WELLCARE HEALTH PLANS	2,387,999.99
PENSKE TRUCK LEASING/PTL	2,386,725.03
SUBURBAN PROPANE PARTNRS	2,384,249.99
MARSH + MCLENNAN COS INC	2,380,700.24
ALLY FINANCIAL INC	2,379,999.99
SYNCHRONY FINANCIAL	2,374,694.84
TARGA RESOURCES PARTNERS	2,369,999.99

Asset Name**Base Market Value**

ITC HOLDINGS CORP	2,369,333.77
VALEANT PHARMACEUTICALS	2,365,199.99
CENTENE CORP	2,364,687.49
COMCAST CORP	2,359,416.39
TYCO ELECTRONICS GROUP S	2,350,102.98
LENNAR CORP	2,344,499.99
DANA FINANCING LUX SARL	2,339,374.99
HCA HEALTHCARE INC	2,334,374.99
SOCIAL PROFESSIONAL LOAN PROGR	2,331,302.10
CEMEX FINANCE LLC	2,328,749.99
SOCIAL PROFESSIONAL LOAN PROGR	2,328,657.73
SUBURBAN PROPANE PARTNRS	2,327,999.99
ASHTAD CAPITAL INC	2,324,999.99
UNITED MEXICAN STATES	2,319,722.39
TELEFONICA EMISIONES SAU	2,313,394.23
BOSTON PROPERTIES LP	2,311,669.29
RSP PERMIAN INC	2,311,539.99
ENLINK MIDSTREAM PARTNER	2,307,654.89
LENNAR CORP	2,304,499.99
GRAPHIC PACKAGING INTERN	2,304,239.99
OSCAR US FUNDING TRUST	2,296,976.19
TSY INFL IX N/B	2,283,276.58
PUBLIC SERVICE COLORADO	2,279,240.77
WESTLAKE CHEMICAL CORP	2,277,062.79
PACKAGING CORP OF AMERIC	2,273,341.10
ALLERGAN FUNDING SCS	2,270,768.12
POST HOLDINGS INC	2,270,637.49
CCO HLDGS LLC/CAP CORP	2,265,468.74
CLEAN HARBORS INC	2,264,647.49
BANCO SANTANDER MEXICO	2,263,200.01
NBCUNIVERSAL MEDIA LLC	2,252,493.25
DUKE ENERGY CORP	2,251,680.29
TIME WARNER CABLE LLC	2,249,948.13
FEDEX CORP	2,245,650.31
CONSUMERS ENERGY CO	2,241,424.71
REPUBLIC OF COLOMBIA	2,240,000.01
BARRICK NA FINANCE LLC	2,227,838.05
TRANSDIGM INC	2,224,999.99
FED HM LN PC POOL 1B7913	2,207,387.15
ANHEUSER BUSCH INBEV WOR	2,206,720.31
SOCIAL PROFESSIONAL LOAN PROGR	2,197,883.26
UNITED RENTALS NORTH AM	2,190,749.99
FNMA POOL AE8732	2,187,021.47
TIME WARNER CABLE LLC	2,186,352.26
BALL CORP	2,186,099.99
ABBOTT LABORATORIES	2,183,350.54
BACARDI LTD	2,179,788.19
MARSH + MCLENNAN COS INC	2,178,476.11
BEAR STEARNS ADJUSTABLE RATE M	2,177,421.07
WESTROCK RKT CO	2,171,839.93
SOUTHERN CAL EDISON	2,168,734.05
SHELF DRILL HOLD LTD	2,166,124.99
EMERA US FINANCE LP	2,165,592.89
STATION CASINOS LLC	2,161,999.99
MYLAN NV	2,159,125.85
CINEMARK USA INC	2,155,724.99
MORGAN STANLEY	2,148,712.96
SABINE PASS LIQUEFACTION	2,133,309.86
CHUBB INA HOLDINGS INC	2,133,054.81
HOST HOTELS + RESORTS LP	2,121,563.96

Asset Name**Base Market Value**

KINDER MORGAN INC	2,120,188.11
MEDTRONIC INC	2,120,089.12
SPRINT COMMUNICATIONS	2,100,937.49
FREEMPORT MCMORAN INC	2,089,999.99
KINDER MORGAN ENER PART	2,075,241.16
CROWN CASTLE INTL CORP	2,061,828.06
AMERICAN TOWER CORP	2,061,688.78
HUMANA INC	2,054,608.68
TOTAL SYSTEM SERVICES IN	2,050,265.30
PUGET SOUND ENERGY INC	2,048,278.66
ANDEAVOR	2,045,100.00
D.R. HORTON INC	2,043,895.78
DUKE ENERGY CAROLINAS	2,043,074.77
MICROSOFT CORP	2,042,290.66
INTESA SANPAOLO SPA	2,042,247.91
FANNIE MAE	2,041,217.59
FNMA POOL AT5895	2,040,459.36
UNION PACIFIC CORP	2,033,085.32
RITE AID CORP	2,027,999.99
CVS HEALTH CORP	2,026,560.46
CENTENE ESCROW I CORP	2,026,259.99
FLORIDA POWER + LIGHT CO	2,021,588.08
CANADIAN PACIFIC RAILWAY	2,019,322.88
AT+T INC	2,019,118.66
SOCIAL PROFESSIONAL LOAN PROGR	2,018,027.71
BRITISH COLUMBIA PROV OF	2,016,294.36
ANTERO MIDSTREAM PART/FI	2,014,999.99
TOTAL SYSTEM SERVICES IN	2,013,672.28
BIOGEN INC	2,010,333.50
UNITED MEXICAN STATES	2,006,000.00
MAPLE ESCROW SUB	2,001,766.62
MSCI INC	1,999,999.99
KINROSS GOLD CORP	1,998,749.99
GATX CORP	1,995,276.16
OSHKOSH CORP	1,995,000.00
VODAFONE GROUP PLC	1,994,465.88
MET LIFE GLOB FUNDING I	1,993,339.32
MET LIFE GLOB FUNDING I	1,993,140.00
BECTON DICKINSON	1,989,846.42
ZIMMER BIOMET HOLDINGS	1,985,718.04
NBCUNIVERSAL ENTERPRISE	1,985,069.70
INVITATION HOMES TRUST	1,984,392.61
ENBRIDGE INC	1,981,866.40
ENTERPRISE PRODUCTS OPER	1,979,555.70
WHEELS SPV LLC	1,976,897.61
SOCIAL PROFESSIONAL LOAN PROGR	1,976,281.22
VODAFONE GROUP PLC	1,976,226.20
CVS HEALTH CORP	1,972,818.12
WESTROCK CO	1,971,253.32
WELLS FARGO BANK NA	1,968,135.24
AMERICAN TOWER CORP	1,967,372.32
SPRINT COMMUNICATIONS	1,966,499.99
AGILENT TECHNOLOGIES INC	1,965,237.30
CCO HLDGS LLC/CAP CORP	1,964,812.49
WESTROCK CO	1,960,750.38
TIME WARNER INC	1,958,802.04
DANA FINANCING LUX SARL	1,957,934.99
PACKAGING CORP OF AMERIC	1,956,844.26
MCDONALD S CORP	1,954,347.50
ANDEAVOR LOGIS LP/CORP	1,954,154.22

Asset Name**Base Market Value**

ROPER TECHNOLOGIES INC	1,953,232.72
ING GROEP NV	1,951,951.64
NORTHROP GRUMMAN CORP	1,950,578.71
EMERA US FINANCE LP	1,946,624.56
LAMB WESTON HLD	1,944,999.99
TRANSCONT GAS PIPE LINE	1,943,718.98
SL GREEN OPERATING PARTN	1,943,530.50
APPLIED MATERIALS INC	1,941,111.20
ANTERO RESOURCES CORP	1,937,924.99
ACTIVISION BLIZZARD	1,926,561.88
DISCOVERY COMMUNICATIONS	1,925,702.44
SMITHFIELD FOODS INC	1,924,491.72
CONCHO RESOURCES INC	1,923,888.58
APPLE INC	1,921,756.98
CIMAREX ENERGY CO	1,920,418.02
FED HM LN PC POOL A90377	1,917,295.67
CHURCH + DWIGHT CO INC	1,916,608.58
ZAYO GROUP LLC/ZAYO CAP	1,915,874.99
ANDEAVOR LOGIS LP/CORP	1,915,793.66
CROWN CASTLE INTL CORP	1,914,552.56
JOHN DEERE CAPITAL CORP	1,903,369.54
SIMON PROPERTY GROUP LP	1,902,635.82
ROYAL CARIBBEAN CRUISES	1,898,859.85
REPUBLIC SERVICES INC	1,895,541.24
MITSUBISHI UFJ FIN GRP	1,893,801.64
EXPRESS SCRIPTS HOLDING	1,893,032.51
MCCORMICK + CO	1,890,906.90
VOC ESCROW LTD	1,889,419.99
CHARTER COMM OPT LLC/CAP	1,889,295.48
BACARDI LTD	1,887,689.04
PACKAGING CORP OF AMERIC	1,886,316.68
ENBRIDGE INC	1,879,999.99
CROWN CASTLE INTL CORP	1,874,677.48
TELEFONICA EMISIONES SAU	1,870,730.64
FEDEX CORP	1,870,328.08
BRITISH COLUMBIA PROV OF	1,867,961.94
CCO HLDGS LLC/CAP CORP	1,866,749.99
PACKAGING CORP OF AMERIC	1,866,551.28
TYCO ELECTRONICS GROUP S	1,865,682.44
COOPERATIEVE RABOBANK UA	1,862,819.96
ANGLO AMERICAN CAPITAL	1,862,043.70
QUALCOMM INC	1,861,013.76
QUALCOMM INC	1,860,646.28
MORGAN STANLEY	1,860,450.48
SOCIAL PROFESSIONAL LOAN PROGR	1,858,010.89
CHURCH + DWIGHT CO INC	1,855,745.38
MPLX LP	1,854,412.46
DYNEGY INC	1,846,624.99
WESTLAKE CHEMICAL CORP	1,843,090.24
GRUPO BIMBO SAB DE CV	1,837,054.17
CHESAPEAKE ENERGY CORP	1,833,209.99
CCO HLDGS LLC/CAP CORP	1,829,999.99
ANDEAVOR	1,822,663.98
CEQUEL COM HLDG I/CAP CP	1,821,959.99
CITIGROUP INC	1,819,418.10
SPRINT CAPITAL CORP	1,819,249.99
SENSATA TECHNOLOGIES BV	1,815,624.99
AT+T INC	1,814,747.40
WINWATER MORTGAGE LOAN TRUST	1,812,672.04
LENNAR CORP	1,811,064.63

Asset Name**Base Market Value**

TENET HEALTHCARE CORP	1,806,187.49
NOVA CHEMICALS CORP	1,800,249.99
ALLY FINANCIAL INC	1,800,000.00
FRONTIER COMMUNICATIONS	1,799,324.99
ANDEAVOR LOGIS LP/CORP	1,798,737.49
DENBURY RESOURCES INC	1,797,239.99
SPRINT SPECTRUM / SPEC I	1,786,139.99
BOYD GAMING CORP	1,780,749.99
PENTAIR FINANCE SARL	1,780,388.06
WELLS FARGO + COMPANY	1,773,875.83
WINDSTREAM SRVC / FIN	1,765,099.99
IRON MOUNTAIN INC	1,758,259.99
AMERICAN AXLE + MFG INC	1,754,999.99
JP MORGAN CHASE COMMERCIAL MOR	1,754,824.46
WHITING PETROLEUM CORP	1,750,999.99
MSCI INC	1,741,499.99
SEVEN GENERATIONS ENERGY	1,730,249.99
ARAMARK SERVICES INC	1,718,999.99
GENESIS ENERGY LP/GENESI	1,716,999.99
LLOYDS BANKING GROUP PLC	1,716,315.44
MERITOR INC	1,712,749.99
HOME DEPOT INC	1,710,214.98
AMERICAN INTL GROUP	1,707,827.53
WESTERN DIGITAL CORP	1,701,875.00
TIME WARNER CABLE LLC	1,700,263.01
GENESIS ENERGY LP/FIN	1,696,500.00
PENN NATIONAL GAMING INC	1,696,500.00
KINROSS GOLD CORP	1,692,817.50
ADJUSTABLE RATE MORTGAGE TRUST	1,692,370.17
COMCAST CORP	1,692,110.44
DISH DBS CORP	1,692,000.00
CABLEVISION SYSTEMS CORP	1,687,250.00
GOVERNMENT NATIONAL MORTGAGE A	1,683,253.82
ALBERTSONS COS LLC/SAFEW	1,681,500.00
CDK GLOBAL INC	1,677,812.50
SONIC AUTOMOTIVE INC	1,671,250.00
SYNCHRONY FINANCIAL	1,666,532.59
JEFFERIES FIN LLC / JFIN	1,666,000.00
AVIS BUDGET CAR/FINANCE	1,661,750.00
PLATFORM SPECIALTY PROD	1,661,750.00
DIAMONDBACK ENERGY INC	1,657,500.00
SONIC AUTOMOTIVE INC	1,653,750.00
EQUINIX INC	1,648,000.00
JACK OHIO FIN LLC/FIN 1	1,648,000.00
ADVANCED DISPOSAL SRVCES	1,641,750.00
CHUBB INA HOLDINGS INC	1,637,514.80
T MOBILE USA INC	1,634,062.50
SIRIUS XM RADIO INC	1,630,000.00
LENNAR CORP	1,627,750.00
SBA COMMUNICATIONS CORP	1,625,625.00
CROWN CASTLE INTL CORP	1,624,148.19
T MOBILE USA INC	1,620,937.50
LIONS GATE CAPITAL HOLD	1,619,504.00
FNMA POOL AI0550	1,614,248.82
KINROSS GOLD CORP	1,605,625.00
CNH EQUIPMENT TRUST	1,605,134.81
FREDDIE MAC	1,603,994.16
AMERIGAS PART/FIN CORP	1,598,437.50
BLOCK COMMUNICATIONS INC	1,596,000.00
CEQUEL COM HLDG I/CAP CP	1,590,000.00

Asset Name**Base Market Value**

PARSLEY ENERGY LLC/FINAN	1,588,000.00
CITICORP LEASE PASS THRU	1,587,443.91
SPRINT COMMUNICATIONS	1,586,000.00
UNITED TECHNOLOGIES CORP	1,581,137.04
ANGLO AMERICAN CAPITAL	1,577,493.22
ALLISON TRANSMISSION INC	1,574,000.00
BEAZER HOMES USA	1,567,836.00
SPRINT CORP	1,560,000.00
INTESA SANPAOLO SPA	1,556,798.48
UNITED RENTALS NORTH AM	1,552,000.00
ALTICE LUXEMBOURG SA	1,548,000.00
CHEMOURS CO	1,548,000.00
NEWELL BRANDS INC	1,545,688.51
MARATHON OIL CORP	1,539,113.42
AT+T INC	1,534,649.85
CLEAN HARBORS INC	1,530,718.75
SBA COMMUNICATIONS CORP	1,530,464.00
UPCB FINANCE IV LTD	1,520,160.00
DUKE ENERGY CAROLINAS	1,518,710.50
VERIZON COMMUNICATIONS	1,506,670.92
CCO HLDGS LLC/CAP CORP	1,503,750.00
SUNTRUST BANKS INC	1,499,169.15
MASCO CORP	1,498,032.03
SPRINT CAPITAL CORP	1,498,000.00
FIFTH THIRD BANK	1,494,905.93
CITIGROUP MORTGAGE LOAN TRUST	1,494,905.56
CENTENE CORP	1,492,500.00
SOCIAL PROFESSIONAL LOAN PROGR	1,487,211.43
NRG ENERGY INC	1,477,500.00
GENERAL ELECTRIC CO	1,476,397.97
AMERICA MOVIL SAB DE CV	1,474,225.46
REVLON CONSUMER PRODUCTS	1,468,320.00
BANK OF AMERICA CORP	1,464,303.55
CONTINENTAL RESOURCES	1,463,310.17
NORTHERN STATES PWR MINN	1,461,831.35
FREDDIE MAC	1,454,697.37
CROWN CASTLE INTL CORP	1,443,993.60
SIRIUS XM RADIO INC	1,443,750.00
NEWCREST FINANCE PTY LTD	1,439,814.39
MIDAMERICAN ENERGY CO	1,429,131.54
ANHEUSER BUSCH INBEV FIN	1,418,965.62
ZF NA CAPITAL	1,413,813.85
SIRIUS XM RADIO INC	1,404,375.00
ENTERPRISE PRODUCTS OPER	1,402,500.00
ABBOTT LABORATORIES	1,399,487.47
MORGAN STANLEY	1,398,028.73
ENBRIDGE INC	1,387,784.33
FED HM LN PC POOL 1B8315	1,380,834.63
INTESA SANPAOLO SPA	1,378,793.67
HANESBRANDS INC	1,365,000.00
GRUPO TELEVISA SAB	1,357,778.32
K HOVNANIAN ENTERPRISES	1,339,000.00
BANK OF AMERICA CORP	1,334,153.18
EXPORT IMPORT BANK KOREA	1,329,814.20
CVS HEALTH CORP	1,323,005.02
OASIS PETROLEUM INC	1,322,750.00
FRESENIUS MED CARE II	1,313,065.00
REPUBLIC OF POLAND	1,312,025.00
WELLS FARGO COMMERCIAL MORTGAG	1,303,944.57
GILEAD SCIENCES INC	1,302,840.83

Asset Name**Base Market Value**

FNMA POOL AT8535	1,299,761.57
NRG ENERGY INC	1,294,650.00
FEDEX CORP	1,294,626.28
ANHEUSER BUSCH INBEV WOR	1,291,972.31
MPLX LP	1,291,711.63
BERRY GLOBAL INC	1,288,625.00
PULTEGROUP INC	1,287,000.00
RANGE RESOURCES CORP	1,287,000.00
MCDONALD S CORP	1,282,879.85
KFC HLD/PIZZA HUT/TACO	1,280,500.00
KINDRED HEALTHCARE INC	1,278,756.00
FANNIE MAE	1,277,083.64
LOCKHEED MARTIN CORP	1,274,542.13
AMC ENTERTAINMENT HOLDIN	1,274,000.00
DEVON ENERGY CORPORATION	1,269,141.37
ANHEUSER BUSCH INBEV WOR	1,262,045.64
DISCOVERY COMMUNICATIONS	1,260,928.02
FIRST DATA CORPORATION	1,260,475.00
CALLON PETROLEUM CO	1,253,125.00
PACIFICORP	1,247,746.18
ABBVIE INC	1,243,128.80
WILLIAMS PARTNERS LP	1,238,532.72
NATIONAL CINEMEDIA LLC	1,231,875.00
CROWN AMER/CAP CORP IV	1,225,000.00
NORTHROP GRUMMAN CORP	1,218,838.40
LAFARGEHOLCIM FINANCE US	1,211,314.18
KINDER MORGAN INC/DELAWA	1,206,376.56
BANCO SANTANDER SA	1,205,888.41
DISCOVERY COMMUNICATIONS	1,205,279.96
TELEFONICA EMISIONES SAU	1,198,281.24
FNMA POOL 889347	1,195,852.76
TEVA PHARMACEUTICALS NE	1,188,391.54
COX COMMUNICATIONS INC	1,187,986.42
BROADCOM CRP / CAYMN FI	1,183,818.08
HERTZ CORP	1,176,000.00
CHURCH + DWIGHT CO INC	1,172,403.90
CELGENE CORP	1,167,795.25
MOLSON COORS BREWING CO	1,167,150.74
SINCLAIR TELEVISION GROU	1,167,000.00
WHEELS SPV LLC	1,157,682.33
MPLX LP	1,154,749.90
DISCOVER FINANCIAL SVS	1,145,817.32
FREEMPORT MCMORAN INC	1,140,360.00
CROWN AMER/CAP CORP IV	1,140,000.00
DISH DBS CORP	1,139,125.00
FIDELITY NATIONAL INFORM	1,123,036.70
CONSTELLIUM NV	1,108,250.00
DISH DBS CORP	1,100,125.00
STEEL DYNAMICS INC	1,069,687.50
POST HOLDINGS INC	1,067,000.00
VALVOLINE INC	1,060,500.00
ALCOA NEDERLAND HOLDING	1,054,590.00
HOLOGIC INC	1,050,500.00
DIAMONDBACK ENERGY INC	1,050,000.00
GOODYEAR TIRE + RUBBER	1,046,250.00
FIRST DATA CORPORATION	1,041,580.00
PARSLEY ENERGY LLC/FINAN	1,037,500.00
METLIFE INC	1,036,188.12
ARCELORMITTAL	1,033,380.00
JPMORGAN CHASE + CO	1,030,124.46

Asset Name

Base Market Value

XPO LOGISTICS INC	1,026,250.00
PETSMART INC	1,006,950.00
CCO HLDGS LLC/CAP CORP	1,002,500.00
UNION PACIFIC CORP	1,000,686.82
HSBC HOLDINGS PLC	996,419.77
FRONTIER COMMUNICATIONS	994,781.25
WCG FI 1ST INCREMENTAL	992,500.00
ERAC USA FINANCE LLC	988,772.85
SINCLAIR TELEVISION GROU	987,537.50
HUB INTERNATIONAL LTD	987,500.00
DUKE ENERGY PROGRESS INC	986,887.46
QUALCOMM INC	985,257.24
MET LIFE GLOB FUNDING I	984,503.21
AT+T INC	981,309.62
LEVEL 3 FINANCING INC	979,500.00
GOLDMAN SACHS GROUP INC	977,927.47
FANNIE MAE CAS	976,963.44
MEDNAX INC	975,000.00
STRIP PRINC	973,601.00
CHARTER COMM OPT LLC/CAP	968,118.59
PARKER HANNIFIN CORP	964,796.26
ROYAL CARIBBEAN CRUISES	960,096.18
VISA INC	958,521.68
SPRINT CORP	953,052.96
STEEL DYNAMICS INC	950,000.00
PETROLEOS MEXICANOS	946,800.00
NABORS INDUSTRIES INC	945,000.00
O REILLY AUTOMOTIVE INC	944,828.39
HOLOGIC INC	940,000.00
SOUTHWESTERN ENERGY CO	933,750.00
VALEANT PHARMACEUTICALS	932,580.00
SOUTHWESTERN ENERGY CO	931,500.00
CENTURYLINK INC	925,353.00
SOCIAL PROFESSIONAL LOAN PROGR	925,227.86
CENTURYLINK INC	924,750.00
ALTICE LUXEMBOURG SA	920,000.00
EP ENER/EVEREST ACQ FIN	909,000.00
UNITED RENTALS NORTH AM	909,000.00
CYRUSONE LP/CYRUSONE FIN	900,000.00
BEAR STEARNS ADJUSTABLE RATE M	895,337.95
MOSS CREEK RESOURCES HLD	882,000.00
SOUTHWESTERN ENERGY CO	880,875.00
FRONTIER COMMUNICATIONS	868,500.00
JAGUAR LAND ROVER AUTOMO	861,687.50
DYNEGY INC	859,000.00
1011778 BC / NEW RED FIN	851,580.00
MOHEGAN GAMING + ENT	850,500.00
K HOVNANIAN ENTERPRISES	842,000.00
SANCHEZ ENERGY CORP	841,500.00
TARGA RESOURCES PARTNERS	837,000.00
T MOBILE USA INC	836,000.00
UBS GROUP AG	823,811.20
SESI LLC	821,000.00
SOCIAL PROFESSIONAL LOAN PROGR	811,902.76
ENCOMPASS HEALTH CORP	808,000.00
SOCIAL PROFESSIONAL LOAN PROGR	807,789.53
VIKING CRUISES LTD	803,250.00
NGPL PIPECO LLC	790,000.00
HERTZ CORP	782,000.00
NABORS INDUSTRIES INC	770,000.00

Asset Name**Base Market Value**

TRIUMPH GROUP INC	770,000.00
TRANSDIGM INC	769,187.50
AMC NETWORKS INC	769,008.00
GMAC MORTGAGE CORPORATION LOAN	767,962.20
GRAY TELEVISION INC	765,760.00
SOUTHWESTERN ENERGY CO	764,000.00
TENET HEALTHCARE CORP	751,875.00
JC PENNEY CORP INC	750,000.00
NEWELL BRANDS INC	748,358.67
GCI LIBERTY INC	747,514.95
ASHTREAD CAPITAL INC	746,000.00
CONTINENTAL RESOURCES	745,604.66
STANDARD INDUSTRIES INC	742,000.00
MGM RESORTS INTL	740,000.00
H+E EQUIPMENT SERVICES	736,875.00
CHS/COMMUNITY HEALTH SYS	733,000.00
HCA INC	726,250.00
ZF NA CAPITAL	720,826.66
OSCAR US FUNDING TRUST	692,933.28
CELGENE CORP	685,434.55
KB HOME	682,500.00
CINEMARK USA INC	680,906.25
UNITED MEXICAN STATES	679,250.00
AMC ENTERTAINMENT HOLDIN	673,750.00
ASP AMC MERGER SUB	664,000.00
MGM GROWTH/MGM FINANCE	658,125.00
ENTERPRISE PRODUCTS OPER	651,000.00
AMERICAN WATER CAPITAL C	646,293.07
GENERAL ELECTRIC CO	583,196.90
CHS/COMMUNITY HEALTH SYS	571,650.00
BANC OF AMERICA MORTGAGE SECUR	541,770.70
OSCAR US FUNDING TRUST	537,916.68
FNMA POOL 889703	529,651.14
TEVA PHARMACEUTICALS NE	509,613.90
CDK GLOBAL INC	509,500.00
BWX TECHNOLOGIES INC	506,250.00
SEALED AIR CORP	505,000.00
FAIR ISAAC CORP	501,875.00
CANADIAN NATL RAILWAY	500,723.45
ROYAL BK SCOTLND GRP PLC	497,774.56
CREDIT SUISSE GROUP AG	489,765.82
ISTAR INC	484,062.50
CSC HOLDINGS LLC	462,500.00
AMC ENTERTAINMENT HOLDIN	457,875.00
PETROLEOS MEXICANOS	451,250.00
WINDSTREAM SRVC / FIN	437,190.00
RSP PERMIAN INC	427,880.00
BERRY GLOBAL INC	411,700.00
CHESAPEAKE ENERGY CORP	405,184.20
FANNIE MAE CAS	399,874.67
HILCORP ENERGY I/HILCORP	399,000.00
CPS AUTO TRUST	395,958.61
WAMU MORTGAGE PASS THROUGH CER	388,903.74
KFC HLD/PIZZA HUT/TACO	378,000.00
FREDDIE MAC	365,142.64
TELENET FINANCE LUX NOTE	364,000.00
FNMA POOL AE5013	320,153.69
GENERAL ELECTRIC CO	308,410.85
COX COMMUNICATIONS INC	279,078.00
BANC OF AMERICA MORTGAGE SECUR	269,802.76

Asset Name

Base Market Value

SEALED AIR CORP	256,875.00
TRANSDIGM INC	252,812.50
BALL CORP	249,062.50
NEW GOLD INC	246,250.00
IHS MARKIT LTD	238,437.50
FNMA POOL 962221	228,920.48
SOCIAL PROFESSIONAL LOAN PROGR	214,083.57
TENET HEALTHCARE CORP	208,000.00
MASTR ADJUSTABLE RATE MORTGAGE	156,404.98
BANC OF AMERICA FUNDING CORPOR	139,924.96
TXU RIGHTS	121,028.85
BANC OF AMERICA ALTERNATIVE LO	117,963.94
CIT GROUP INC	100,750.00
MUELLER WATER PRODUCTS	100,750.00
CIT GROUP INC	99,375.00
HILTON DOMESTIC OPERATIN	98,250.00
TSY INFL IX N/B	94,064.33
FED HM LN PC POOL 1G1642	87,692.40
MASTR ADJUSTABLE RATE MORTGAGE	82,077.14
LENNAR CORP	40,250.00
FANNIE MAE	16,860.73
LENNAR CORP	12,030.00
JC PENNEY CORP INC	6,877.50
WESTROCK CO	855.30
WAMU MORTGAGE PASS THROUGH CER	587.14
WELLS FARGO MORTGAGE BACKED SE	494.97
RESIDENTIAL ACCREDIT LOANS, IN	234.33
INGEVITY CORP	161.72
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	12,728,110,939.45

Externally-Managed Funds

BLACKROCK EMERGING MARKET	1,538,211,928.52
BLACKROCK STRATEGIC INCOME OPPORTUNITIES	1,076,195,908.74
NOMURA HIGH YIELD TOTAL RETURN	781,695,114.24
EATON VANCE HIGH YIELD	408,220,256.98
KOTAK INFINITY FUND	98,185,000.00
K ADVANTAGE OPP FUND	53,749,262.13
RANGELEY LAKE PARTNERS	21,831,563.88
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	3,978,089,034.48

TOTAL FIXED INCOME **16,706,199,973.94**

TOTAL PUBLIC ASSETS **52,991,357,386.53**

ALTERNATIVE ASSETS

Individual holdings may include alternative investment vehicles

Absolute Return

BIWA FUND LIMITED	544,959,011.05
WANAKA FUND LTD	429,525,182.06
KEY SQUARE	371,989,361.24
MORAIN FUND, LTD	339,432,416.38
HAZELTON FUND LIMITED	326,098,637.39
EXUMA	324,092,193.23
BFAM ASIA OPPORTUNITY FUND LTD	281,804,029.71
KEPOS ALPHA FUND LTD	268,220,535.19
ELLIOT INTERNATIONAL LTD	265,825,500.40
ALBACORE PARTNERS I	192,746,344.93

Asset Name

Base Market Value

OWL ROCK CAPITAL	176,436,273.06
ACM ALAMOS A I LP	147,806,124.86
ZEI ES CO INVEST C, L.P.	17,047,556.29
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	3,685,983,165.79

Private Equity

RNT ASSOCIATES	216,797,505.51
TOPANGA PRIVATE OPP LP	209,971,128.58
ARSENAL CAPITAL PARTNERS IV	138,801,706.52
PINE BROOK CAP. PARTNERS II	116,483,509.72
KHOSLA VENTURES IV	99,731,739.22
BG SPECIAL SITUATIONS LP	92,740,900.16
SENIOR CREDIT FUND, LLC	91,240,983.08
WARBURG PINCUS PRVT EQUITY X	89,123,847.45
WARBURG PINCUS XI, LP	88,474,255.34
GGV CAPITAL IV	68,970,306.82
APOLLO INVESTMENT FUND VIII BO	66,879,777.58
GGV CAPITAL V, L.P.	59,853,359.54
BLACKSTONE STRATEGIC CAPITAL	58,784,163.97
KHOSLA VENTURES V	55,111,191.18
ARES CORP OPPORTUNITIES IV LP	53,646,116.73
W CAPITAL PARTNERS III LP	53,318,999.53
ROUND TABLE III	51,357,274.59
SYCAMORE PARTNERS	49,231,503.47
SHAMROCK CAPITAL GRO FD III	48,198,302.07
BAIN CAPITAL FUND XI L.P.	48,110,224.07
ARES CORP OPPS FUND III	47,506,768.93
MADISON DEARBORN CAP PTNRS VI	46,560,041.06
KELSO INVESTMENT ASSOCIATES	46,454,455.75
KHOSLA VENTURES III	41,255,744.99
CADUCEUS PRIVATE INV IV LP	39,414,160.02
LYCEUM CAPITAL FUND III A	37,814,366.56
JLL PARTNERSHIP FUND VII	37,523,651.54
SHAMROCK CAPITAL GROWTH FD II	36,957,024.67
FOUNTAINVEST CHINA GRTH CAP II	35,977,255.44
JLL PARTNERS FUND VI, LP	35,935,263.32
OLYMPUS GROWTH FUND VI LP	35,626,241.49
EQT VI, LP	34,968,325.25
FURTHER GLOBAL CAPITAL I	34,658,397.31
KHOSLA VENTURES SEED B L.P.	34,189,772.84
WARBURG PINCUS ENERGY, LP	34,184,434.05
OLYMPUS GROWTH FUND V	32,740,317.42
BLACKSTONE CAP PARTNERS VI	31,302,626.67
WARBURG PINCUS FUND XII	29,961,083.02
SUN CAPITAL PARTNERS V	29,843,069.08
CANAAN PARTNERS IX LP	28,281,228.06
SENTIENT GLOBAL RSRCs IV BO	27,954,954.81
CERTARES HOLDINGS LLC	25,212,928.00
BOW VENTURES FUND I LP	25,058,600.37
DARWIN VENTURE CPTAL FND II LP	24,759,327.08
BAIN CAPITAL FUND X	23,694,133.96
SENTIENT GLOBAL RESOURCES	23,473,267.88
FOUNTAINVEST II	23,045,010.75
CHARLESBANK EQUITY FUND VII LP	21,350,305.07
VESTAR CAPITAL PARTNERS VI LP	19,994,373.40
KHOSLA VENTURES SEED, LP	19,574,802.18
SUN CAPITAL PARTNERS VI	19,076,538.49
VESTAR CAPITAL PARTNERS V LP	17,516,661.02
1868 UNIVERITAS FUND	16,851,128.97
LIME ROCK PARTNERS V L P	16,150,848.73

Asset Name

Base Market Value

ALPHA PRIVATE EQUITY FUND VI	15,791,136.10
CLAREMONT CREEK VENTURES II	15,365,781.88
FOUNTAINVEST CHINA GROWTH PTN	15,266,865.05
WATER STREET II	14,654,680.85
WARBURG IX	14,309,156.80
LIME ROCK VI	14,216,589.69
CLAREMONT CREEK VENTURES LP	13,518,173.29
SEQUOIA CAP GLOBAL GROWTH III	12,960,000.00
CANAAN EQUITY PARTNERS VII	12,929,315.00
CANAAN VIII LP	12,365,356.03
BLACKSTONE CAPITAL PARTNERS V	11,450,409.63
APOLLO INVESTMENT FUND VI LP	11,424,320.48
PINE BROOK CAPITAL PARTNERS	11,180,796.48
CADUCEUS PRIVATE INV III LP	10,357,112.93
THE RISE FUND LP	9,186,650.64
BAIN CAPITAL FUND IX LP	8,415,633.71
GRANITE GLOBAL VENTURES III	7,169,859.65
APOLLO INVESTMENT FUND VII LP	6,606,328.49
WARBURG PINCUS VIII	5,609,755.82
BLACKSTONE CAPITAL PARTNERS IV	5,602,921.42
W CAPITAL PARTNERS II LP	5,044,000.24
JLL PARTNERS FUND V, LP	4,767,257.59
NEUBERGER BERMAN PE MUTUAL FD	4,266,259.27
BAIN CAPITAL EUROPE FUND III	4,164,846.96
GRANITE GLOBAL VENTURES II LP	4,072,610.33
SUN CAPITAL IV LP	3,497,942.71
ARES CORP OPPORTUNITY FUND II	2,760,297.81
MADISON DEARBORN CAP PART IV	2,409,282.11
CHARLESBANK EQUITY FUND VI	2,274,249.44
MADISON DEARBORN V	1,461,345.58
KPCB PRIVATE EQUITY FUNDS	1,123,630.17
KELSO INVESTMENT ASSOC VII	1,011,664.16
BAIN CAPITAL FUND VIII	737,983.61
ARSENAL III	205,542.49
DUFF & PHELPS, LLC	90,094.92
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	3,057,961,754.65

Real Assets

RED KITE MINE FINANCE FUND I	93,993,476.14
JOHN HANCOCK INFRASTRUCTURE FD	86,604,855.50
APOLLO FIN CREDIT INV III	84,011,356.41
EMG FUND II	72,162,071.48
AMERRA CAPITAL	71,991,404.96
MOLPUS SEVEN STATES TIMBERLAND	64,812,500.03
PINE BROOK RESOURCES	50,116,840.19
CHAMBERS ENERGY II	44,027,562.73
EQT INFRASTRUCTURE FUND II	40,832,617.67
ORION MINE FINANCE FUND II	37,982,539.96
EQT INFRAST III NO 2 SCSP	37,800,756.75
RIDGEWOOD ENERGY FUND II	36,495,326.46
PATTERN ENERGY GROUP II LP	35,870,433.61
EMG FUND III	34,065,313.39
AG NET LEASE REALTY FUND II	30,661,773.74
ORBIMED ROYALTIES FUND I	29,333,482.08
WARBURG PINCUS ENERGY	29,056,768.99
NGP FUND X	28,885,298.56
TRINITAS ADVANTAGED AGRI IV	26,357,963.01
CD CAPITAL FUND II	24,565,053.97
JOG FUND VI	23,836,324.22
ORION RESOURCES FUND I A	22,266,680.57

Asset Name

Base Market Value

ENCAP FLATROCK FUND III	17,697,495.00
SFC ENERGY PARTNERS II LP	17,450,316.25
RED KITE MINE FINANCE FUND II REAL ASSET	16,084,706.00
SANKATY MANAGED ACCOUNT LP	15,043,379.96
STONEPEAK INFRA FD III LP	12,140,862.64
DRUG ROYALTY III	11,746,359.90
BTG PACTUAL	9,274,872.59
ENCAP FLATROCK FUND II	9,191,344.83
JOG FUND V	8,946,729.84
FOUNDATION ENERGY FUND IV	6,247,943.61
RMS FOREST GROWTH CHINA LP	6,063,366.20
PONTIFAX AGTECH LP	4,785,029.30
FOUNDATION ENERGY FUND III	2,313,781.10
LIME ROCK	2,262,195.18
ENCAP FLATROCK MIDSTREAM FD IV	1,291,196.32
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	1,146,269,979.14

Real Estate

LIONSTONE SEPARATE ACCOUNT	386,778,730.81
CLARION PARTNERS	347,758,653.29
CORNERSTONE REAL ESTATE ADVISORS	337,911,561.61
TA ASSOCIATES REALTY SEPARATE ACCOUNT	261,178,407.55
EMMES ASSET MANAGEMENT SEPARATE ACCOUNT	209,149,667.23
ING LION PROPERTIES	170,466,292.60
PRISA II PRUDENTIAL REAL EST.	162,176,560.00
AMB US LOGISTICS FUND	154,590,473.97
PRUDENTIAL PRISA I	150,331,660.00
LION INDUSTRIAL TRUST	138,100,107.21
HEITMAN AMERICA REAL ESTATE TR	134,648,249.70
BUCHANAN STREET PARTNERS	85,874,658.12
A E NYC WORKFORCE HOUSING	73,592,713.35
REGENCY SAND HILL	70,203,949.36
CIM FUND VIII	67,464,990.22
JP MORGAN INVESTMENT MANAGEMENT	51,360,957.45
GAW CAPITAL	47,428,898.24
CIM URBAN REIT LLC	39,521,734.72
CERBERUS REAL ESTATE III	39,497,000.96
BLACKSTONE REAL ESTATE VII	27,979,139.16
A E RE PTNRSH FUND II	24,996,952.86
KSL CAPITAL PTNRS III LP 211	23,261,608.24
CIM FUND III LP	22,919,088.18
WESTBROOK REAL ESTATE FUND IX	21,499,562.35
WALTON STREET VI	17,788,821.05
ROCKPOINT REAL ESTATE IV	13,514,583.21
WESTBROOK REAL ESTATE FUND VII	11,585,235.59
BLACKSTONE REAL EST PARTNER VI	10,324,004.97
KKR RE PARTNERS AMERICAS II LP	8,387,584.30
BLACKSTONE REAL ESTATE PRTN V	8,292,585.50
INLAND RETAIL PROPERTY FUND LP	5,778,912.42
WESTBROOK REAL ESTATE FD VIII	5,287,121.91
ROCKPOINT REAL ESTATE FUND III	3,597,836.45
FOCUS SENIOR HOUSING FD I	3,343,229.65
BLACKSTONE RE PARTNERS ASIA II	2,874,159.28
METRO WORKFORCE HOUSING FUND	643,352.38
COLONY AMERICAN FINANCE	496,145.16
TRIPACIFIC CAPITAL ADVISORS	162,277.69
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	3,140,767,466.74

TOTAL ALTERNATIVE ASSETS

11,030,982,366.31

Asset Name

Base Market Value

TOTAL PUBLIC & ALTERNATIVE ASSETS	64,022,339,752.85
TOTAL CASH & CASH EQUIVALENTS	3,763,238,015.93
RECEIVABLES/PAYABLES & OTHER ADJUSTMENTS	(1,054,008,033.47)
TOTAL NET ASSETS	66,731,569,735.31