

Asset Type	Security Description 1	Base Market Value	As Of Date
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	8.05	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	2.13	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-2.13	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	352,075.17	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-45.28	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	1,613,310.01	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	82,989.08	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	1,221.15	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	152.23	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-1,890,693.46	6/30/2017
EQUITY	AES CORP/VA	514,626.31	6/30/2017
EQUITY	AARON'S INC	395,613.00	6/30/2017
EQUITY	ADDUS HOMECARE CORP	209,250.00	6/30/2017
EQUITY	ADVANTAGE OIL & GAS LTD	68,303.25	6/30/2017
EQUITY	AMERICAN EQUITY INVESTMENT LIF	175,419.00	6/30/2017
EQUITY	AMERICAN SOFTWARE INC/GA	74,190.90	6/30/2017
EQUITY	AMKOR TECHNOLOGY INC	225,462.29	6/30/2017
EQUITY	APPLIED INDUSTRIAL TECHNOLOGIE	527,552.70	6/30/2017
EQUITY	APPLIED GENETIC TECHNOLOGIES C	97,333.50	6/30/2017
EQUITY	ARCHROCK INC	207,799.20	6/30/2017
EQUITY	ARGAN INC	201,000.00	6/30/2017
EQUITY	ASHFORD HOSPITALITY TRUST INC	330,545.28	6/30/2017
EQUITY	ASPEN TECHNOLOGY INC	546,742.44	6/30/2017
EQUITY	ATKORE INTERNATIONAL GROUP INC	178,302.85	6/30/2017
EQUITY	AUTOBYTEL INC	160,928.82	6/30/2017
EQUITY	BARRETT BUSINESS SERVICES INC	219,191.54	6/30/2017
EQUITY	BED BATH & BEYOND INC	77,185.60	6/30/2017
EQUITY	BERKSHIRE HILLS BANCORP INC	310,444.80	6/30/2017
EQUITY	BOISE CASCADE CO	258,582.40	6/30/2017
EQUITY	BRIDGEPOINT EDUCATION INC	164,426.40	6/30/2017
EQUITY	BRUNSWICK CORP/DE	97,419.69	6/30/2017
EQUITY	CAI INTERNATIONAL INC	192,434.40	6/30/2017
EQUITY	CRA INTERNATIONAL INC	282,823.84	6/30/2017
EQUITY	CNO FINANCIAL GROUP INC	489,134.88	6/30/2017
EQUITY	CABOT CORP	274,469.91	6/30/2017

EQUITY	CAPELLA EDUCATION CO	303,280.80	6/30/2017
EQUITY	CATALENT INC	282,941.10	6/30/2017
EQUITY	CATALYST PHARMACEUTICALS INC	114,137.04	6/30/2017
EQUITY	CELESTICA INC	322,457.10	6/30/2017
EQUITY	CENTERSTATE BANKS INC	167,630.98	6/30/2017
EQUITY	CENTRAL PACIFIC FINANCIAL CORP	587,167.26	6/30/2017
EQUITY	CHEMOURS CO/THE	182,964.00	6/30/2017
EQUITY	CHESAPEAKE LODGING TRUST	76,786.86	6/30/2017
EQUITY	COCA-COLA BOTTLING CO CONSOLID	359,097.03	6/30/2017
EQUITY	COHU INC	159,147.14	6/30/2017
EQUITY	COLLIERS INTERNATIONAL GROUP I	186,341.45	6/30/2017
EQUITY	COMMERCIAL VEHICLE GROUP INC	153,654.80	6/30/2017
EQUITY	CONTINENTAL BUILDING PRODUCTS	395,936.90	6/30/2017
EQUITY	DHI GROUP INC	170,421.45	6/30/2017
EQUITY	DEAN FOODS CO	272,034.00	6/30/2017
EQUITY	DIAMONDROCK HOSPITALITY CO	451,775.10	6/30/2017
EQUITY	DOMINION DIAMOND CORP	324,073.12	6/30/2017
EQUITY	EAGLE PHARMACEUTICALS INC/DE	158,884.46	6/30/2017
EQUITY	EL PASO ELECTRIC CO	353,834.80	6/30/2017
EQUITY	ENNIS INC	124,933.10	6/30/2017
EQUITY	ENOVA INTERNATIONAL INC	68,933.70	6/30/2017
EQUITY	EVERCORE INC	182,101.50	6/30/2017
EQUITY	EVERI HOLDINGS INC	170,439.36	6/30/2017
EQUITY	EVOLUTION PETROLEUM CORP	107,227.80	6/30/2017
EQUITY	EXTERRAN CORP	181,026.00	6/30/2017
EQUITY	EZCORP INC	34,981.10	6/30/2017
EQUITY	FEDERAL AGRICULTURAL MORTGAGE	348,021.30	6/30/2017
EQUITY	FINANCIAL INSTITUTIONS INC	273,117.00	6/30/2017
EQUITY	FIRST CONNECTICUT BANCORP INC/	117,630.90	6/30/2017
EQUITY	FIRST POTOMAC REALTY TRUST	160,395.07	6/30/2017
EQUITY	FIRSTSERVICE CORP	432,632.76	6/30/2017
EQUITY	FORTUNA SILVER MINES INC	15,242.13	6/30/2017
EQUITY	FREIGHTCAR AMERICA INC	172,960.94	6/30/2017
EQUITY	GAMCO INVESTORS INC	138,764.80	6/30/2017
EQUITY	GAMING AND LEISURE PROPERTIES	373,159.02	6/30/2017
EQUITY	GANNETT CO INC	168,880.24	6/30/2017
EQUITY	GARRISON CAPITAL INC	81,765.74	6/30/2017

EQUITY	GLOBAL BRASS & COPPER HOLDINGS	261,905.15	6/30/2017
EQUITY	HALLADOR ENERGY CO	154,793.94	6/30/2017
EQUITY	HALYARD HEALTH INC	452,348.48	6/30/2017
EQUITY	HAVERTY FURNITURE COS INC	248,038.20	6/30/2017
EQUITY	HAWAIIAN HOLDINGS INC	282,967.65	6/30/2017
EQUITY	HOMETRUST BANCSHARES INC	99,210.40	6/30/2017
EQUITY	HOSPITALITY PROPERTIES TRUST	557,143.95	6/30/2017
EQUITY	INDEPENDENT BANK CORP/MI	314,091.75	6/30/2017
EQUITY	INFINITY PROPERTY & CASUALTY C	166,850.00	6/30/2017
EQUITY	INFREIT INC	387,768.35	6/30/2017
EQUITY	INTL. FCSTONE INC	338,367.36	6/30/2017
EQUITY	INVESTMENT TECHNOLOGY GROUP IN	114,589.80	6/30/2017
EQUITY	IXYS CORP	88,385.85	6/30/2017
EQUITY	JABIL INC	377,134.80	6/30/2017
EQUITY	JETBLUE AIRWAYS CORP	389,867.91	6/30/2017
EQUITY	KMG CHEMICALS INC	107,025.33	6/30/2017
EQUITY	KEMET CORP	138,483.20	6/30/2017
EQUITY	KFORCE INC	148,764.00	6/30/2017
EQUITY	KIMBALL INTERNATIONAL INC	58,548.52	6/30/2017
EQUITY	KIMBALL ELECTRONICS INC	251,274.05	6/30/2017
EQUITY	KINDRED BIOSCIENCES INC	41,804.60	6/30/2017
EQUITY	KOPPERS HOLDINGS INC	203,018.40	6/30/2017
EQUITY	KULICKE & SOFFA INDUSTRIES INC	410,698.86	6/30/2017
EQUITY	LHC GROUP INC	328,994.94	6/30/2017
EQUITY	LPL FINANCIAL HOLDINGS INC	148,822.30	6/30/2017
EQUITY	LASALLE HOTEL PROPERTIES	475,161.00	6/30/2017
EQUITY	LEAR CORP	590,484.48	6/30/2017
EQUITY	LIBERTY TRIPADVISOR HOLDINGS I	182,874.00	6/30/2017
EQUITY	LOUISIANA-PACIFIC CORP	314,804.27	6/30/2017
EQUITY	MCBC HOLDINGS INC	350,942.05	6/30/2017
EQUITY	MGIC INVESTMENT CORP	485,956.80	6/30/2017
EQUITY	M/I HOMES INC	441,554.30	6/30/2017
EQUITY	MYR GROUP INC	312,433.44	6/30/2017
EQUITY	MACK-CALI REALTY CORP	643,218.00	6/30/2017
EQUITY	MALIBU BOATS INC	233,425.01	6/30/2017
EQUITY	MANPOWERGROUP INC	750,176.35	6/30/2017
EQUITY	MCDERMOTT INTERNATIONAL INC	398,021.04	6/30/2017

EQUITY	MEDIFAST INC	367,797.43	6/30/2017
EQUITY	MERCER INTERNATIONAL INC	260,590.00	6/30/2017
EQUITY	MONARCH CASINO & RESORT INC	89,388.75	6/30/2017
EQUITY	MOOG INC	89,506.56	6/30/2017
EQUITY	MYERS INDUSTRIES INC	239,327.35	6/30/2017
EQUITY	NEFF CORP	148,865.00	6/30/2017
EQUITY	NET 1 UEPS TECHNOLOGIES INC	199,704.44	6/30/2017
EQUITY	NEXPOINT RESIDENTIAL TRUST INC	239,491.58	6/30/2017
EQUITY	OFG BANCORP	193,810.00	6/30/2017
EQUITY	OFFICE DEPOT INC	246,738.72	6/30/2017
EQUITY	OLD SECOND BANCORP INC	210,764.40	6/30/2017
EQUITY	OLYMPIC STEEL INC	75,017.48	6/30/2017
EQUITY	OMEGA PROTEIN CORP	323,506.70	6/30/2017
EQUITY	ORION GROUP HOLDINGS INC	23,642.55	6/30/2017
EQUITY	OWENS CORNING	812,007.28	6/30/2017
EQUITY	PICO HOLDINGS INC	108,552.50	6/30/2017
EQUITY	PACIFIC ETHANOL INC	46,325.00	6/30/2017
EQUITY	PEAPACK GLADSTONE FINANCIAL CO	125,253.87	6/30/2017
EQUITY	PEOPLES BANCORP INC/OH	276,350.13	6/30/2017
EQUITY	PFENEX INC	65,727.91	6/30/2017
EQUITY	PHIBRO ANIMAL HEALTH CORP	205,405.20	6/30/2017
EQUITY	PINNACLE ENTERTAINMENT INC	455,211.12	6/30/2017
EQUITY	POPULAR INC	680,540.36	6/30/2017
EQUITY	PORTLAND GENERAL ELECTRIC CO	647,061.78	6/30/2017
EQUITY	PROGRESS SOFTWARE CORP	457,419.12	6/30/2017
EQUITY	PROVIDENCE SERVICE CORP/THE	331,950.99	6/30/2017
EQUITY	QCR HOLDINGS INC	216,570.60	6/30/2017
EQUITY	QUALITY SYSTEMS INC	81,661.45	6/30/2017
EQUITY	QUANTA SERVICES INC	361,362.84	6/30/2017
EQUITY	RCI HOSPITALITY HOLDINGS INC	157,487.04	6/30/2017
EQUITY	R1 RCM INC	143,512.50	6/30/2017
EQUITY	RLJ LODGING TRUST	190,930.83	6/30/2017
EQUITY	RMR GROUP INC/THE	320,944.05	6/30/2017
EQUITY	RPX CORP	351,484.20	6/30/2017
EQUITY	RTI SURGICAL INC	144,173.25	6/30/2017
EQUITY	REGIONAL MANAGEMENT CORP	182,589.01	6/30/2017
EQUITY	REINSURANCE GROUP OF AMERICA I	823,750.24	6/30/2017

EQUITY	RENEWABLE ENERGY GROUP INC	358,481.90	6/30/2017
EQUITY	RENT-A-CENTER INC/TX	173,397.40	6/30/2017
EQUITY	REPUBLIC BANCORP INC/KY	41,661.90	6/30/2017
EQUITY	REX AMERICAN RESOURCES CORP	373,590.64	6/30/2017
EQUITY	RIGNET INC	139,474.50	6/30/2017
EQUITY	RYMAN HOSPITALITY PROPERTIES I	285,484.60	6/30/2017
EQUITY	SJW GROUP	163,867.76	6/30/2017
EQUITY	SORL AUTO PARTS INC	69,144.68	6/30/2017
EQUITY	SABRA HEALTH CARE REIT INC	387,287.00	6/30/2017
EQUITY	SANDERSON FARMS INC	324,513.90	6/30/2017
EQUITY	SILVERCORP METALS INC	74,532.99	6/30/2017
EQUITY	SKYWEST INC	66,198.60	6/30/2017
EQUITY	SOUTHWEST GAS HOLDINGS INC	296,769.72	6/30/2017
EQUITY	SOUTHWESTERN ENERGY CO	56,495.36	6/30/2017
EQUITY	SPIRIT AEROSYSTEMS HOLDINGS IN	577,198.28	6/30/2017
EQUITY	STATE BANK FINANCIAL CORP	155,635.30	6/30/2017
EQUITY	STERLING CONSTRUCTION CO INC	220,503.97	6/30/2017
EQUITY	STEWART INFORMATION SERVICES C	488,334.18	6/30/2017
EQUITY	SUMMIT HOTEL PROPERTIES INC	513,695.60	6/30/2017
EQUITY	SYNOVUS FINANCIAL CORP	748,452.32	6/30/2017
EQUITY	TASEKO MINES LTD	152,693.37	6/30/2017
EQUITY	TENNECO INC	495,371.78	6/30/2017
EQUITY	TERADYNE INC	358,888.53	6/30/2017
EQUITY	TERRENO REALTY CORP	540,243.00	6/30/2017
EQUITY	TIER REIT INC	395,915.52	6/30/2017
EQUITY	TIME INC	234,034.15	6/30/2017
EQUITY	TOWER INTERNATIONAL INC	303,501.55	6/30/2017
EQUITY	UGI CORP	797,361.11	6/30/2017
EQUITY	UMH PROPERTIES INC	319,176.00	6/30/2017
EQUITY	UNITED COMMUNITY FINANCIAL COR	136,583.16	6/30/2017
EQUITY	UNITED COMMUNITY BANKS INC/GA	631,810.60	6/30/2017
EQUITY	UNIVERSAL INSURANCE HOLDINGS I	287,330.40	6/30/2017
EQUITY	VANDA PHARMACEUTICALS INC	290,824.60	6/30/2017
EQUITY	VECTREN CORP	336,380.64	6/30/2017
EQUITY	VIRTUS INVESTMENT PARTNERS INC	40,052.95	6/30/2017
EQUITY	VISHAY INTERTECHNOLOGY INC	656,845.40	6/30/2017
EQUITY	VISTEON CORP	506,217.60	6/30/2017

EQUITY	VIVUS INC	178,343.26	6/30/2017
EQUITY	VOYA FINANCIAL INC	699,249.95	6/30/2017
EQUITY	WABASH NATIONAL CORP	364,736.12	6/30/2017
EQUITY	WASHINGTON PRIME GROUP INC	263,880.99	6/30/2017
EQUITY	WEB.COM GROUP INC	316,072.90	6/30/2017
EQUITY	JOHN WILEY & SONS INC	43,624.25	6/30/2017
EQUITY	WORLD FUEL SERVICES CORP	462,745.75	6/30/2017
EQUITY	XENIA HOTELS & RESORTS INC	570,194.69	6/30/2017
EQUITY	ZAGG INC	180,551.45	6/30/2017
EQUITY	ZIX CORP	239,327.09	6/30/2017
EQUITY	EURONAV NV	238,145.50	6/30/2017
EQUITY	ARGO GROUP INTERNATIONAL HOLDI	517,463.40	6/30/2017
EQUITY	ASSURED GUARANTY LTD	738,881.48	6/30/2017
EQUITY	AXIS CAPITAL HOLDINGS LTD	351,427.10	6/30/2017
EQUITY	COSAN LTD	242,464.66	6/30/2017
EQUITY	ENDO INTERNATIONAL PLC	231,911.54	6/30/2017
EQUITY	EVEREST RE GROUP LTD	531,329.33	6/30/2017
EQUITY	GEPARK LTD	122,717.70	6/30/2017
EQUITY	LAZARD LTD	581,441.50	6/30/2017
EQUITY	MALLINCKRODT PLC	276,522.51	6/30/2017
EQUITY	ALPHA & OMEGA SEMICONDUCTOR LT	155,514.43	6/30/2017
EQUITY	THIRD POINT REINSURANCE LTD	249,532.80	6/30/2017
EQUITY	TSAKOS ENERGY NAVIGATION LTD	49,612.80	6/30/2017
EQUITY	ADECOAGRO SA	203,086.71	6/30/2017
EQUITY	ORION ENGINEERED CARBONS SA	269,644.20	6/30/2017
EQUITY	TRINSEO SA	514,494.30	6/30/2017
EQUITY	ORTHOFIX INTERNATIONAL NV	346,043.60	6/30/2017
EQUITY	TRONOX LTD	209,895.84	6/30/2017
EQUITY	INTERNATIONAL SEAWAYS INC	123,150.61	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	2,028,763.57	6/30/2017
CASH & CASH EQUIVALENTS	CASH	4.10	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	267,050.96	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	36,120.00	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	1,004.04	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-1,049,723.87	6/30/2017
EQUITY	ABIOMED INC	702,170.00	6/30/2017
EQUITY	ADVANCE AUTO PARTS INC	1,282,490.00	6/30/2017

EQUITY	AKAMAI TECHNOLOGIES INC	816,884.00	6/30/2017
EQUITY	ALIGN TECHNOLOGY INC	1,936,548.00	6/30/2017
EQUITY	AMETEK INC	1,580,877.00	6/30/2017
EQUITY	ANSYS INC	1,168,128.00	6/30/2017
EQUITY	APTARGROUP INC	2,336,534.00	6/30/2017
EQUITY	CR BARD INC	1,833,438.00	6/30/2017
EQUITY	BLACKBAUD INC	1,294,825.00	6/30/2017
EQUITY	BLUE BUFFALO PET PRODUCTS INC	433,390.00	6/30/2017
EQUITY	CATALENT INC	526,500.00	6/30/2017
EQUITY	COMMERCE BANCSHARES INC/MO	1,102,502.00	6/30/2017
EQUITY	COOPER COS INC/THE	1,963,244.00	6/30/2017
EQUITY	CULLEN/FROST BANKERS INC	1,427,432.00	6/30/2017
EQUITY	DENBURY RESOURCES INC	145,503.00	6/30/2017
EQUITY	DENTSPLY SIRONA INC	1,919,264.00	6/30/2017
EQUITY	DOVER CORP	1,756,818.00	6/30/2017
EQUITY	FASTENAL CO	652,950.00	6/30/2017
EQUITY	FLOWERS FOODS INC	1,762,158.00	6/30/2017
EQUITY	FORTINET INC	816,192.00	6/30/2017
EQUITY	ARTHUR J GALLAGHER & CO	1,671,700.00	6/30/2017
EQUITY	WW GRAINGER INC	1,209,551.00	6/30/2017
EQUITY	GUIDEWIRE SOFTWARE INC	1,188,683.00	6/30/2017
EQUITY	HORMEL FOODS CORP	1,637,280.00	6/30/2017
EQUITY	IDEX CORP	1,367,421.00	6/30/2017
EQUITY	INTEGRA LIFESCIENCES HOLDINGS	1,891,497.00	6/30/2017
EQUITY	INTERNATIONAL FLAVORS & FRAGRA	432,000.00	6/30/2017
EQUITY	LABORATORY CORP OF AMERICA HOL	2,080,890.00	6/30/2017
EQUITY	LOGMEIN INC	428,450.00	6/30/2017
EQUITY	MCCORMICK & CO INC/MD	351,036.00	6/30/2017
EQUITY	MEDIDATA SOLUTIONS INC	930,580.00	6/30/2017
EQUITY	MOLSON COORS BREWING CO	1,070,616.00	6/30/2017
EQUITY	MORNINGSTAR INC	509,210.00	6/30/2017
EQUITY	NORDSON CORP	376,092.00	6/30/2017
EQUITY	NORTHERN TRUST CORP	2,177,504.00	6/30/2017
EQUITY	NUVASIVE INC	1,338,408.00	6/30/2017
EQUITY	PALO ALTO NETWORKS INC	1,793,054.00	6/30/2017
EQUITY	PROSPERITY BANCSHARES INC	1,053,536.00	6/30/2017
EQUITY	RED HAT INC	1,972,450.00	6/30/2017

EQUITY	RITCHIE BROS AUCTIONEERS INC	948,420.00 6/30/2017
EQUITY	ROCKWELL AUTOMATION INC	1,781,560.00 6/30/2017
EQUITY	SVB FINANCIAL GROUP	527,370.00 6/30/2017
EQUITY	SALLY BEAUTY HOLDINGS INC	1,277,775.00 6/30/2017
EQUITY	HENRY SCHEIN INC	1,244,536.00 6/30/2017
EQUITY	JM SMUCKER CO/THE	1,514,624.00 6/30/2017
EQUITY	SNYDER'S-LANCE INC	1,582,134.00 6/30/2017
EQUITY	SPLUNK INC	1,382,427.00 6/30/2017
EQUITY	STERICYCLE INC	1,167,696.00 6/30/2017
EQUITY	SYNOPSIS INC	816,816.00 6/30/2017
EQUITY	TABLEAU SOFTWARE INC	1,470,480.00 6/30/2017
EQUITY	TREEHOUSE FOODS INC	2,066,757.00 6/30/2017
EQUITY	VERISK ANALYTICS INC	717,145.00 6/30/2017
EQUITY	WABTEC CORP/DE	1,720,200.00 6/30/2017
EQUITY	WATERS CORP	1,452,336.00 6/30/2017
EQUITY	WEX INC	1,762,163.00 6/30/2017
EQUITY	WHOLE FOODS MARKET INC	1,983,381.00 6/30/2017
EQUITY	JOHN WILEY & SONS INC	1,360,950.00 6/30/2017
EQUITY	WORKDAY INC	1,474,400.00 6/30/2017
EQUITY	STERIS PLC	1,890,800.00 6/30/2017
EQUITY	ALLIED WORLD ASSURANCE CO HOLD	2,253,540.00 6/30/2017
EQUITY	CORE LABORATORIES NV	921,557.00 6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	13,592.99 6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	3,549.32 6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	7.98 6/30/2017
EQUITY	SPDR S&P 500 ETF TRUST	725,400.00 6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	1.03 6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	0.06 6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	1,375,157.04 6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	115,634.17 6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	14,811.45 6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	679.12 6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	600.89 6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-242,758.71 6/30/2017
EQUITY	ABIOMED INC	700,737.00 6/30/2017
EQUITY	ACADIA HEALTHCARE CO INC	695,764.20 6/30/2017
EQUITY	ADTALEM GLOBAL EDUCATION INC	738,620.85 6/30/2017

EQUITY	AFFILIATED MANAGERS GROUP INC	772,575.88	6/30/2017
EQUITY	ALIGN TECHNOLOGY INC	800,139.60	6/30/2017
EQUITY	AMEDISYS INC	597,071.86	6/30/2017
EQUITY	ARISTA NETWORKS INC	831,334.50	6/30/2017
EQUITY	BWX TECHNOLOGIES INC	1,336,335.00	6/30/2017
EQUITY	BALL CORP	1,099,992.60	6/30/2017
EQUITY	BANK OF THE OZARKS	852,096.60	6/30/2017
EQUITY	BOOZ ALLEN HAMILTON HOLDING CO	964,876.08	6/30/2017
EQUITY	CBOE GLOBAL MARKETS INC	615,122.00	6/30/2017
EQUITY	CSRA INC	835,025.00	6/30/2017
EQUITY	CABLE ONE INC	341,232.00	6/30/2017
EQUITY	CAMBREX CORP	688,379.75	6/30/2017
EQUITY	CARRIZO OIL & GAS INC	171,412.80	6/30/2017
EQUITY	CELANESE CORP	879,144.40	6/30/2017
EQUITY	CENTENE CORP	943,382.80	6/30/2017
EQUITY	COLLIERS INTERNATIONAL GROUP I	484,849.05	6/30/2017
EQUITY	COPART INC	1,381,593.40	6/30/2017
EQUITY	COSTAR GROUP INC	1,500,674.80	6/30/2017
EQUITY	DIAMONDBACK ENERGY INC	446,714.30	6/30/2017
EQUITY	DOMINO'S PIZZA INC	522,479.10	6/30/2017
EQUITY	DUN & BRADSTREET CORP/THE	448,714.35	6/30/2017
EQUITY	EAST WEST BANCORP INC	428,805.60	6/30/2017
EQUITY	ENCORE CAPITAL GROUP INC	620,156.90	6/30/2017
EQUITY	EURONET WORLDWIDE INC	560,915.40	6/30/2017
EQUITY	EXACT SCIENCES CORP	727,348.68	6/30/2017
EQUITY	FIRSTCASH INC	686,074.40	6/30/2017
EQUITY	FIRSTSERVICE CORP	645,814.12	6/30/2017
EQUITY	GLAUKOS CORP	610,853.10	6/30/2017
EQUITY	GRAND CANYON EDUCATION INC	875,839.70	6/30/2017
EQUITY	GUIDEWIRE SOFTWARE INC	1,246,674.24	6/30/2017
EQUITY	HEALTHSOUTH CORP	832,286.40	6/30/2017
EQUITY	HEICO CORP	680,068.00	6/30/2017
EQUITY	HEXCEL CORP	729,557.80	6/30/2017
EQUITY	IDEXX LABORATORIES INC	536,882.92	6/30/2017
EQUITY	JONES LANG LASALLE INC	543,375.00	6/30/2017
EQUITY	J2 GLOBAL INC	1,188,452.03	6/30/2017
EQUITY	LIGAND PHARMACEUTICALS INC	1,498,318.80	6/30/2017

EQUITY	LIVE NATION ENTERTAINMENT INC	503,234.00	6/30/2017
EQUITY	MARTIN MARIETTA MATERIALS INC	781,255.80	6/30/2017
EQUITY	MAXLINEAR INC	545,751.52	6/30/2017
EQUITY	MAXIMUS INC	858,031.00	6/30/2017
EQUITY	METTLER-TOLEDO INTERNATIONAL I	670,935.60	6/30/2017
EQUITY	MICHAELS COS INC/THE	469,296.80	6/30/2017
EQUITY	MIDDLEBY CORP/THE	1,027,853.09	6/30/2017
EQUITY	NATIONAL INSTRUMENTS CORP	712,215.76	6/30/2017
EQUITY	NU SKIN ENTERPRISES INC	323,186.12	6/30/2017
EQUITY	NXSTAGE MEDICAL INC	284,795.20	6/30/2017
EQUITY	OLD DOMINION FREIGHT LINE INC	1,133,927.44	6/30/2017
EQUITY	REPLIGEN CORP	287,717.92	6/30/2017
EQUITY	SBA COMMUNICATIONS CORP	1,162,838.00	6/30/2017
EQUITY	SIGNATURE BANK/NEW YORK NY	772,191.40	6/30/2017
EQUITY	SITEONE LANDSCAPE SUPPLY INC	561,727.40	6/30/2017
EQUITY	SIX FLAGS ENTERTAINMENT CORP	1,252,584.93	6/30/2017
EQUITY	TAKE-TWO INTERACTIVE SOFTWARE	785,166.00	6/30/2017
EQUITY	TORO CO/THE	675,577.50	6/30/2017
EQUITY	TRACTOR SUPPLY CO	937,290.90	6/30/2017
EQUITY	TRANSUNION	770,051.80	6/30/2017
EQUITY	2U INC	897,391.92	6/30/2017
EQUITY	UNIVERSAL ELECTRONICS INC	713,690.60	6/30/2017
EQUITY	VAIL RESORTS INC	768,725.70	6/30/2017
EQUITY	VANTIV INC	949,276.58	6/30/2017
EQUITY	VEEVA SYSTEMS INC	807,452.70	6/30/2017
EQUITY	VIRTU FINANCIAL INC	286,512.45	6/30/2017
EQUITY	WABTEC CORP/DE	822,585.00	6/30/2017
EQUITY	AXALTA COATING SYSTEMS LTD	669,956.40	6/30/2017
EQUITY	HORIZON PHARMA PLC	109,619.45	6/30/2017
EQUITY	BRIGHTSPHERE INVESTMENT GROUP	368,617.16	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	0.02	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	392.57	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	1,390.26	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	3,203,291.37	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-768,584.10	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	-3,088.76	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	147,078.92	6/30/2017

CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	3,065,047.90	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-4,587,839.44	6/30/2017
CASH & CASH EQUIVALENTS	FOREIGN TAXES PAYABLE - INTEREST	5,842.31	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	149,468.82	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	658.57	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-108,015.62	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	60,156.30	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	0.77	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	150,153.62	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-149,468.82	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-300,390.63	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-745.70	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	299.21	6/30/2017
CASH & CASH EQUIVALENTS	MXN/EUR SPOT OPTION 2018	-1,166.91	6/30/2017
CASH & CASH EQUIVALENTS	MXN/EUR SPOT OPTION 2018	-3,776.38	6/30/2017
CASH & CASH EQUIVALENTS	MXN/EUR SPOT OPTION 2018	122,181.05	6/30/2017
CASH & CASH EQUIVALENTS	MXN/EUR SPOT OPTION 2018	18,830.48	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	136,897.61	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	513.80	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE RECLAIM	126.86	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	58,400.20	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	-6,999.09	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	79,495.90	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	11,418,156.32	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-136,897.61	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-5,755,510.85	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-741.95	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	137,335.36	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	129.54	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-122,300.89	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	65,543.79	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	7,117,123.37	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-137,335.36	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-9,016,144.20	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-2,238.40	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	10,157.27	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	83,249.64	6/30/2017

CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-1,158,470.13	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	651.21	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	767,345.60	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-3,186,639.16	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	179,248.14	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	3,012.99	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	242,680.12	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	-21,991.05	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	322,600.95	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	2,762,957.81	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-179,248.14	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-5,528,509.80	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-8,063.63	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	484,536.94	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-558,028.46	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	435.91	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-4,730,858.78	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	1,027.19	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	155.27	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	4,799,541.71	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-9,608,028.75	6/30/2017
CASH & CASH EQUIVALENTS	DEUTSCHE TELEKOM DISC	999,205.56	6/30/2017
CASH & CASH EQUIVALENTS	DEUTSCHE TELEKOM DISC	499,388.61	6/30/2017
CASH & CASH EQUIVALENTS	EXELON GENERATION DISC	1,699,103.72	6/30/2017
CASH & CASH EQUIVALENTS	HEWLETTE PACKARD DISC	1,697,889.17	6/30/2017
CASH & CASH EQUIVALENTS	HITACHI CR AMER DISC	1,997,583.33	6/30/2017
CASH & CASH EQUIVALENTS	HP INC 4 (2) DISC	1,498,211.67	6/30/2017
CASH & CASH EQUIVALENTS	MITSUBISHI TR & BLG INSTL C/DG	300,000.00	6/30/2017
CASH & CASH EQUIVALENTS	MONDELEZ INT INC DISC	299,668.92	6/30/2017
CASH & CASH EQUIVALENTS	NORINCHUKIN BANK/NEW YORK	1,300,000.00	6/30/2017
CASH & CASH EQUIVALENTS	PIMCO FDS	10,686,182.82	6/30/2017
CASH & CASH EQUIVALENTS	PLAINS ALL AMER DISC	1,197,973.33	6/30/2017
CASH & CASH EQUIVALENTS	SUMITOMO MITSUI TRUST BANK LIM	200,000.00	6/30/2017
CASH & CASH EQUIVALENTS	TELUS CORP DISC	1,792,947.50	6/30/2017
CASH & CASH EQUIVALENTS	UDR INC 4(2) DISC	1,797,780.00	6/30/2017
CASH & CASH EQUIVALENTS	VIACOM INC DISC	2,296,550.00	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	530,351.35	6/30/2017

CASH & CASH EQUIVALENTS	SWAP/ISDA BANK OF AMERICA (BOA	30,000.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA BNP PARIBAS CASH COL	-300,000.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA DB CASH COLLATERAL	-290,000.00	6/30/2017
CASH & CASH EQUIVALENTS	CME CCP CSFB CCP COLLATERAL	139,000.00	6/30/2017
CASH & CASH EQUIVALENTS	FOB ICE CCP COLLATERAL	175,000.00	6/30/2017
CASH & CASH EQUIVALENTS	MS ICE CCP COLLAT	175,000.00	6/30/2017
CASH & CASH EQUIVALENTS	LCH CCP CREDIT SUISSE CASH COL	171,000.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA JPM CASH COLLATERAL	-40,000.00	6/30/2017
CASH & CASH EQUIVALENTS	MORG CCP COLLATERAL	273,000.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA MORGAN STANLEY (MYC)	-510,000.00	6/30/2017
CASH & CASH EQUIVALENTS	J P MORGAN CHASE REV REPO	9,600,000.00	6/30/2017
CASH & CASH EQUIVALENTS	MERRILL LYNCH REV REPO	50,200,000.00	6/30/2017
CASH & CASH EQUIVALENTS	BRL/USD SPOT OPTION 2018	-64.78	6/30/2017
CASH & CASH EQUIVALENTS	ARGENTINA TREASURY BILL	98,281.00	6/30/2017
CASH & CASH EQUIVALENTS	MXN/USD SPOT OPTION 2018	96,226.33	6/30/2017
CASH & CASH EQUIVALENTS	MXN/USD SPOT OPTION 2018	-75,356.46	6/30/2017
CASH & CASH EQUIVALENTS	ARGENTINA TREASURY BILL	99,377.00	6/30/2017
CASH & CASH EQUIVALENTS	ARGENTINA TREASURY BILL	197,267.20	6/30/2017
CASH & CASH EQUIVALENTS	CASH	186,955.82	6/30/2017
CASH & CASH EQUIVALENTS	CASH - BROKER	1,400,869.04	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	38,896,826.50	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	517,417.86	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-122,693.04	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	43,173,171.54	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-42,852,512.01	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-31,738,093.32	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-155,504.38	6/30/2017
FIXED INCOME SECURITIES	BRAZIL NOTAS DO TESOURO NACION	759,376.93	6/30/2017
FIXED INCOME SECURITIES	BRAZIL NOTAS DO TESOURO NACION	581,098.26	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._R BRL-CDI 1D CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. R BRL-CDI 1D CME	-5,990.40	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._R BRL-CDI 1D CME	4,783.16	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. R BRL-CDI 1D CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. P BRL-CDI 1D CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._P BRL-CDI 1D CME	3,736.43	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R CAD-BA-CDOR 3M CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R CAD-BA-CDOR 3M CME	162,358.09	6/30/2017

FIXED INCOME SECURITIES	STICHTING AK RABOBANK CER REGS	108,151.51	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS PLC	250,065.59	6/30/2017
FIXED INCOME SECURITIES	CCP_CD_X BP ITRAXX MAIN27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CDX BP ITRAXX MAIN27 5Y	-4,939.72	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R EUR-EURIBOR-REUTERS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R EUR-EURIBOR-REUTERS	15,975.35	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P EUR-EURIBOR-ACT/360	-36,663.34	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P EUR-EURIBOR-ACT/360	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R EUR-EURIBOR-REUTERS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R EUR-EURIBOR-REUTERS	-35,025.77	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P EUR-EURIBOR-ACT/360	-64,924.99	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P EUR-EURIBOR-ACT/360	-46,989.61	6/30/2017
FIXED INCOME SECURITIES	IFL_R EUROSTAT HICP P 0.9925%	0.00	6/30/2017
FIXED INCOME SECURITIES	IFL R EUROSTAT HICP P 0.9925%	35,160.56	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R JPY-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R JPY-LIBOR-BBA 6M CM	145,970.83	6/30/2017
FIXED INCOME SECURITIES	IRS P GBP 6M R 1.67%	30,434.40	6/30/2017
FIXED INCOME SECURITIES	IRS P GBP 6M R 1.70% 10/11/28	48,635.94	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	-69,050.53	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	-53,439.14	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	-20,167.73	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	-12,594.49	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	603,108.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	707,252.00	6/30/2017
FIXED INCOME SECURITIES	ABBVIE INC	102,566.00	6/30/2017
FIXED INCOME SECURITIES	ALLERGAN FUNDING SCS	206,164.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	915,228.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	103,140.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS PLC	212,000.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS PLC	1,115,807.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS BANK PLC/NY	902,025.00	6/30/2017
FIXED INCOME SECURITIES	BLACKSTONE CQP HOLDCO LP 144A	401,916.00	6/30/2017
FIXED INCOME SECURITIES	BRAZILIAN GOVERNMENT INTERNATI	382,000.00	6/30/2017

FIXED INCOME SECURITIES	CVS HEALTH CORP	92,537.75	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST OA2 A5	82,299.36	6/30/2017
FIXED INCOME SECURITIES	CHL MORTGAGE PASS-THROU 11 4A1	200,134.15	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMMUNICATIONS OPERATI	108,032.00	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMMUNICATIONS OPERATI	106,547.00	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMM OPERATING 5/16	99,315.81	6/30/2017
FIXED INCOME SECURITIES	CHICAGO IL	102,564.00	6/30/2017
FIXED INCOME SECURITIES	CITIGROUP MORTGAG AMC1 A1 144A	192,366.24	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKE 10 2A4	245,874.00	6/30/2017
FIXED INCOME SECURITIES	DEUTSCHE BANK AG	943,812.00	6/30/2017
FIXED INCOME SECURITIES	ENBRIDGE INC	199,886.00	6/30/2017
FIXED INCOME SECURITIES	FORD MOTOR CREDIT CO LLC	509,535.00	6/30/2017
FIXED INCOME SECURITIES	FREMONT HOME LOAN TRUST 2 3 M2	1,039,566.00	6/30/2017
FIXED INCOME SECURITIES	FREMONT HOME LOAN TRUST B 2A2	393,674.49	6/30/2017
FIXED INCOME SECURITIES	GENERAL MOTORS FINANCIAL CO IN	707,847.00	6/30/2017
FIXED INCOME SECURITIES	GOLDMAN SACHS GROUP INC/THE	302,784.00	6/30/2017
FIXED INCOME SECURITIES	HSBC HOLDINGS PLC	211,998.00	6/30/2017
FIXED INCOME SECURITIES	HSBC HOLDINGS PLC	205,734.00	6/30/2017
FIXED INCOME SECURITIES	HSBC USA INC	100,393.00	6/30/2017
FIXED INCOME SECURITIES	ILLINOIS ST	205,520.00	6/30/2017
FIXED INCOME SECURITIES	JPMCC RE-REMIC T FLRR AFL 144A	361,828.75	6/30/2017
FIXED INCOME SECURITIES	KOREA DEVELOPMENT BANK/THE	1,002,050.00	6/30/2017
FIXED INCOME SECURITIES	KRAFT HEINZ FOODS CO	102,827.00	6/30/2017
FIXED INCOME SECURITIES	LEHMAN XS TRUST SERIES 2N 3A2	443,227.53	6/30/2017
FIXED INCOME SECURITIES	MASTR ASSET BACKED SECU HE5 A2	981,807.78	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	624,378.00	6/30/2017
FIXED INCOME SECURITIES	MORTGAGEIT SECURITIES CO 1 1A1	1,976,423.21	6/30/2017
FIXED INCOME SECURITIES	NATIXIS NY BRH INSTL C/D	1,201,812.00	6/30/2017
FIXED INCOME SECURITIES	NISSAN MOTOR ACCEPTANCE C 144A	909,009.00	6/30/2017
FIXED INCOME SECURITIES	PETROBRAS GLOBAL FINANCE BV	101,670.00	6/30/2017
FIXED INCOME SECURITIES	PETROBRAS GLOBAL FINANCE BV	447,752.00	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	60,270,884.11	6/30/2017
FIXED INCOME SECURITIES	RALI SERIES 2006-QS6 T QS6 1A5	535,895.03	6/30/2017
FIXED INCOME SECURITIES	RALI SERIES 2007-QS1 T QS1 1A1	242,909.46	6/30/2017
FIXED INCOME SECURITIES	RASC SERIES 2007-KS3 T KS3 AI3	716,589.82	6/30/2017
FIXED INCOME SECURITIES	RASC SERIES 2003-KS4 KS4 AIIB	232,885.41	6/30/2017
FIXED INCOME SECURITIES	NAVIENT CORP	312,375.00	6/30/2017

FIXED INCOME SECURITIES	SAXON ASSET SECURITIES TR 4 M2	852,240.00	6/30/2017
FIXED INCOME SECURITIES	SHIRE ACQUISITIONS INVESTMENTS	119,443.20	6/30/2017
FIXED INCOME SECURITIES	SHIRE ACQUISITIONS INVESTMENTS	168,017.80	6/30/2017
FIXED INCOME SECURITIES	SOUNDVIEW HOME LO NLC1 A3 144A	600,663.57	6/30/2017
FIXED INCOME SECURITIES	SPECIALTY UNDERWRITING AB1 A4	2,027,302.94	6/30/2017
FIXED INCOME SECURITIES	SPECTRA ENERGY PARTNERS LP	501,945.00	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET MORTG AR1 2A1	49,397.02	6/30/2017
FIXED INCOME SECURITIES	SUMITOMO MITSUI TRUST BANK LIM	801,200.00	6/30/2017
FIXED INCOME SECURITIES	TEXAS ST PUBLIC FIN AUTH	211,940.00	6/30/2017
FIXED INCOME SECURITIES	UBS AG/STAMFORD CT	117,400.00	6/30/2017
FIXED INCOME SECURITIES	UBS GROUP FUNDING SWITZER 144A	104,824.00	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	547,662.59	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	125,270.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	-7,483,315.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	7,483,315.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,403,265.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	303,528.00	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	3,700,905.48	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	442,354.50	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	19,861,195.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,091,838.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	595,080.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	3,886,272.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	100,023.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,805,130.00	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	11,597,639.28	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	-583,638.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	780,064.00	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	5,666,328.07	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	914,481.00	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	4,146,958.29	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	49,685.50	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,205,580.00	6/30/2017
FIXED INCOME SECURITIES	VOLT XXII LLC NPL4 A1 144A	313,017.76	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	202,648.00	6/30/2017
FIXED INCOME SECURITIES	WAMU MORTGAGE PASS-THR HY6 2A3	371,483.88	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	101,410.00	6/30/2017

FIXED INCOME SECURITIES	ZIMMER BIOMET HOLDINGS INC	101,009.00	6/30/2017
FIXED INCOME SECURITIES	CCP IRS C US0006M R 2.00%	-79,166.67	6/30/2017
FIXED INCOME SECURITIES	CCP IRS C US0006M R 1.65%	79,450.42	6/30/2017
FIXED INCOME SECURITIES	IRS P US0006M 2.25%	15,692.31	6/30/2017
FIXED INCOME SECURITIES	INT CAP US CMS 5-2 0.65 MYC	-16,114.62	6/30/2017
FIXED INCOME SECURITIES	INT CAP US CMS 5-20 0.4 MYC	94,989.33	6/30/2017
FIXED INCOME SECURITIES	OTC USD ESTRAD 8.72 SW30	0.00	6/30/2017
FIXED INCOME SECURITIES	OTC USD ESTRAD 8.72 SW30	0.00	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.3750000 P US0003M	336,818.51	6/30/2017
FIXED INCOME SECURITIES	OTC FVA USD 3M10Y S ATM 0.0	56,120.00	6/30/2017
FIXED INCOME SECURITIES	INT FLR US CMS 30-10 @ .15 CBK	9,665.70	6/30/2017
FIXED INCOME SECURITIES	INT FLR US CMS 30-10 @ .04 CBK	-3,177.24	6/30/2017
FIXED INCOME SECURITIES	INT FLR US CMS 5YR @ .4 SOG	0.00	6/30/2017
FIXED INCOME SECURITIES	INT FLR US CMS 5YR @ 0 SOG	0.00	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 53BPS R 2.97%	44,267.02	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 11BPS R 2.6%	-52,835.79	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 10BPS R 2.6%	-26,786.89	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 50BPS R 2.97%	22,133.51	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 10BPS R 2.7%	-65,113.83	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 48BPS R 3.05%	54,863.93	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.3750000 P US0003M	336,818.51	6/30/2017
FIXED INCOME SECURITIES	CCP IRS P US0006M R 2.20%	42,352.94	6/30/2017
FIXED INCOME SECURITIES	IRS_P_USD 30Y 11BPS R 2.3%	48,930.48	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 11BPS R 2.3%	112,117.15	6/30/2017
FIXED INCOME SECURITIES	IRS_P USD 30Y 11BPS R 2.35%	71,113.16	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 11BPS R 2.35%	140,842.12	6/30/2017
FIXED INCOME SECURITIES	CCP CDS SP UL CDX.NA.IG.25	132,268.46	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS_SP UL CDX.NA.IG.25	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CD_X. SP UL CDX.NA.HY.26 CM	77,555.61	6/30/2017
FIXED INCOME SECURITIES	CCP_CD_X._SP UL CDX.NA.HY.26 CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CD_X SP UL CDX.NA.IG.28	44,536.80	6/30/2017
FIXED INCOME SECURITIES	CCP_CD_X SP UL CDX.NA.IG.28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CD_X SP UL CDX.NA.HY.28	48,260.80	6/30/2017
FIXED INCOME SECURITIES	CCP_CD_X_SP UL CDX.NA.HY.28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP IRS R US0003M P 2.75%	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R US0003M P 2.75%	-27,777.28	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017

FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-55,393.65	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	10,068.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	98,503.42	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	214,978.05	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	47,178.06	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P USD-LIBOR-BBA 3M CM	1,371.60	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P USD-LIBOR-BBA 3M CM	-10,656.57	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P 1.5% R US0003M	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P 1.5% R US0003M	21,562.47	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P USD-LIBOR-BBA 3M CM	13,245.17	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	-40,476.45	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	0.01	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P USD-LIBOR-BBA 3M CM	-6,493.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-9,388.91	6/30/2017
FIXED INCOME SECURITIES	CCP_SP CDX.NA.IG.27 5Y	24,705.60	6/30/2017
FIXED INCOME SECURITIES	CCP SP CDX.NA.IG.27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P LIB3M 100BPS R2.25%	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P LIB3M 100BPS R 2.25%	-115,634.82	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P 2.25%	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P 2.25%	203,723.58	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P LIB3M 100BPS R 2.285	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P LIB3M 100BPS R 2.285	83,995.36	6/30/2017
FUTURES CONTRACTS	AUSTRALIAN 10YR BOND FUT (SFE)	-1,498.20	6/30/2017
FUTURES CONTRACTS	EURO-BOBL FUTURE (EUX)	44,310.37	6/30/2017
FUTURES CONTRACTS	EURO-BUND FUTURE SEP 17	-638.71	6/30/2017
FUTURES CONTRACTS	EURO-BUND FUT (EUX) SEP 17	-513.25	6/30/2017
FUTURES CONTRACTS	EURO-BUND FUT (EUX) SEP 17	-36,087.00	6/30/2017
FUTURES CONTRACTS	EURO-BUND FUT (EUX) SEP 17	-46,363.36	6/30/2017

FUTURES CONTRACTS	EURO-BUND FUTURE (EUX)	-117,887.25	6/30/2017
FUTURES CONTRACTS	EURO BUXL 30 YR BOND FUT (EUX)	101,851.12	6/30/2017
FUTURES CONTRACTS	EURO-OAT FUTURE (EUX)	54,233.16	6/30/2017
FUTURES CONTRACTS	LONG GILT FUTURE (ICF)	56,764.12	6/30/2017
FUTURES CONTRACTS	US TREAS BD FUTURE (CBT)	48,562.50	6/30/2017
FUTURES CONTRACTS	US 10 YR TREAS NTS FUT SEP 17	-4,765.63	6/30/2017
FUTURES CONTRACTS	US 10 YR TREAS NTS FUT SEP 17	-94,359.38	6/30/2017
FUTURES CONTRACTS	US 10 YR TREAS NTS FUTURE(CBT)	-106,191.07	6/30/2017
FUTURES CONTRACTS	US 5YR TREAS NTS FUTURE (CBT)	-74,378.79	6/30/2017
FUTURES CONTRACTS	US 2YR TREAS NTS FUT (CBT)	25,765.92	6/30/2017
FUTURES CONTRACTS	S & P 500 EMINI IND FUT (CME)	-1,098,705.82	6/30/2017
FUTURES CONTRACTS	US ULTRA BOND (CBT)	-156,325.20	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	10,255.22	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	76,580.51	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	16,558.98	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	47,868.93	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	102,086.88	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	388,432.47	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-388,432.47	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-25,034.26	6/30/2017
CASH & CASH EQUIVALENTS	FOREIGN TAXES PAYABLE - DIVIDENDS	-4,635.97	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	13,413.52	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	196,202.95	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	29.42	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	2.20	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	1,478.69	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	45,745.85	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-45,745.86	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	51,757.40	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	-51,757.40	6/30/2017
CASH & CASH EQUIVALENTS	FOREIGN TAXES PAYABLE - DIVIDENDS	-15,527.22	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	73,391.41	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	4,330,251.55	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	2,624.69	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	25,015.67	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-434,499.10	6/30/2017
EQUITY	CALTEX AUSTRALIA LTD	912,515.16	6/30/2017

EQUITY	NATIONAL BANK OF CANADA	1,133,679.83	6/30/2017
EQUITY	CANADIAN NATIONAL RAILWAY CO	1,253,371.37	6/30/2017
EQUITY	SUNCOR ENERGY INC	1,476,563.41	6/30/2017
EQUITY	CARLSBERG A/S	1,434,572.78	6/30/2017
EQUITY	AP MOLLER - MAERSK A/S	1,026,107.57	6/30/2017
EQUITY	KBC GROUP NV	697,147.09	6/30/2017
EQUITY	ANHEUSER-BUSCH INBEV SA/NV	1,656,634.61	6/30/2017
EQUITY	DEUTSCHE POST AG	791,891.96	6/30/2017
EQUITY	SAP SE	2,396,576.87	6/30/2017
EQUITY	RTL GROUP SA	551,639.28	6/30/2017
EQUITY	RED ELECTRICA CORP SA	868,374.53	6/30/2017
EQUITY	AIRBUS SE	728,729.33	6/30/2017
EQUITY	CAPGEMINI SE	1,998,512.40	6/30/2017
EQUITY	CIE GENERALE DES ETABLISSEMENT	1,659,367.49	6/30/2017
EQUITY	VINCI SA	2,105,347.78	6/30/2017
EQUITY	AIR LIQUIDE SA	1,594,178.21	6/30/2017
EQUITY	VALEO SA	2,425,885.34	6/30/2017
EQUITY	TENARIS SA	638,106.42	6/30/2017
EQUITY	UNICREDIT SPA	1,430,991.00	6/30/2017
EQUITY	WOLTERS KLUWER NV	1,694,910.96	6/30/2017
EQUITY	KONINKLIJKE KPN NV	706,554.72	6/30/2017
EQUITY	SAMPO OYJ	1,329,820.79	6/30/2017
EQUITY	UNITED ARROWS LTD	587,170.67	6/30/2017
EQUITY	KDDI CORP	1,170,300.77	6/30/2017
EQUITY	DAIWA HOUSE INDUSTRY CO LTD	2,629,487.60	6/30/2017
EQUITY	DON QUIJOTE HOLDINGS CO LTD	1,937,397.56	6/30/2017
EQUITY	ABC-MART INC	835,368.42	6/30/2017
EQUITY	ISUZU MOTORS LTD	1,291,511.16	6/30/2017
EQUITY	KAO CORP	939,400.46	6/30/2017
EQUITY	MAKITA CORP	1,309,069.00	6/30/2017
EQUITY	SUMITOMO MITSUI FINANCIAL GROU	1,523,842.05	6/30/2017
EQUITY	SONY CORP	1,857,673.47	6/30/2017
EQUITY	SEVEN & I HOLDINGS CO LTD	852,612.99	6/30/2017
EQUITY	HOSHIZAKI CORP	632,965.44	6/30/2017
EQUITY	TELENOR ASA	1,195,891.74	6/30/2017
EQUITY	EQUINOR ASA	964,478.64	6/30/2017
EQUITY	BHP BILLITON PLC	1,826,540.26	6/30/2017

EQUITY	DIAGEO PLC	1,300,511.96	6/30/2017
EQUITY	BRITISH AMERICAN TOBACCO PLC	2,719,957.63	6/30/2017
EQUITY	HOWDEN JOINERY GROUP PLC	629,777.40	6/30/2017
EQUITY	PRUDENTIAL PLC	3,080,144.20	6/30/2017
EQUITY	BT GROUP PLC	740,549.96	6/30/2017
EQUITY	ROYAL DUTCH SHELL PLC	2,194,282.27	6/30/2017
EQUITY	UNILEVER PLC	1,819,590.85	6/30/2017
EQUITY	PROVIDENT FINANCIAL PLC	396,433.72	6/30/2017
EQUITY	RELX PLC	1,773,586.07	6/30/2017
EQUITY	SHIRE PLC	2,400,268.34	6/30/2017
EQUITY	CONVATEC GROUP PLC	1,008,056.64	6/30/2017
EQUITY	FERGUSON PLC	1,815,525.89	6/30/2017
EQUITY	INFORMA PLC	899,786.13	6/30/2017
EQUITY	DBS GROUP HOLDINGS LTD	1,370,766.61	6/30/2017
EQUITY	NORDEA BANK AB	1,679,793.52	6/30/2017
EQUITY	ASSA ABLOY AB	1,934,118.40	6/30/2017
EQUITY	NOVARTIS AG	2,744,190.05	6/30/2017
EQUITY	JULIUS BAER GROUP LTD	898,527.85	6/30/2017
EQUITY	LAZARD EMERG MKT EQY-INST	25,766,391.44	6/30/2017
EQUITY	RYANAIR HOLDINGS PLC	1,217,714.76	6/30/2017
EQUITY	AON PLC	1,939,075.75	6/30/2017
EQUITY	MEDTRONIC PLC	1,988,887.50	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	5,217.68	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	8,505.30	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	1,389.44	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	1,112.80	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	1,401.75	6/30/2017
OTHER	GMO INTL EQTY ALLOCATION-III	112,102,854.34	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-63.80	6/30/2017
EQUITY	GMO EMERGING DOMESTIC OP-II	37,493,088.34	6/30/2017
EQUITY	OAKTREE EMERGING MARKET	41,345,068.00	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	1,813.61	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	100,650.72	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	109,421.87	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	-77.92	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	3,769.62	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	13,118.89	6/30/2017

CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	-1.16	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	67,851.00	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	123,880.05	6/30/2017
CASH & CASH EQUIVALENTS	CASH	0.10	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	4,138.76	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	71.16	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	11,462.96	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	5,010.59	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	32,790.73	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	15,590.19	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	11.13	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	42,939.81	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	-6,404.23	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	57,324.24	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	-38,674.82	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE RECLAIM	30,912.20	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	5.21	6/30/2017
CASH & CASH EQUIVALENTS	CASH	36,128.20	6/30/2017
CASH & CASH EQUIVALENTS	CASH - BROKER	-0.35	6/30/2017
CASH & CASH EQUIVALENTS	PIMCO FDS	1,499,403.44	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	560,345.95	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-23.68	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	873.70	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	14,694,058.44	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	13,021,693.85	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	667,285.09	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	3,260,923.38	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	3,681,412.81	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	4,776,502.39	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	2,875,213.42	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	8,440,321.72	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	5,081,398.45	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-0.16	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	215.73	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	23,731.35	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	3,041,047.63	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-2,220,465.91	6/30/2017

CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	49.71	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	36,583.95	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-2,097,693.90	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	43,098.94	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE RECLAIM	2,852.67	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	56,199.55	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	-0.19	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	70,078.35	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	3,489,121.62	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-6,983,580.47	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-906.08	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	1,110,464.70	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	934,057.82	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	2,740.89	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	128,623.73	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	50,436.10	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	201,147.89	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-402,545.69	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-164.59	6/30/2017
CASH & CASH EQUIVALENTS	MEXICO CETES	640,431.94	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	29,271.30	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	153,660.94	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	92,260.00	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	673,495.86	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-713,181.63	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-7,655.76	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	543,187.73	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	51,905.33	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	83,218.61	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	-3,117.48	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	199,100.45	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	3,722,913.53	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-7,449,322.56	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	1,052,030.79	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	1,953.81	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-1,078,382.22	6/30/2017
CASH & CASH EQUIVALENTS	PIMCO FDS	318,277.59	6/30/2017

CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	339,297.79	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA BANK OF AMERICA (BOA	-260,000.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH COLLATERAL HELD AT CREDIT	145,000.00	6/30/2017
CASH & CASH EQUIVALENTS	CME CCP CSFB CCP COLLATERAL	660,000.00	6/30/2017
CASH & CASH EQUIVALENTS	FOB ICE CCP COLLATERAL	2,119,000.00	6/30/2017
CASH & CASH EQUIVALENTS	LCH CCP CREDIT SUISSE CASH COL	350,000.00	6/30/2017
CASH & CASH EQUIVALENTS	MERRILL LYNCH INTL CASH COLL	260,000.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA MORGAN STANLEY (MYC)	-60,000.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-249,973.41	6/30/2017
CASH & CASH EQUIVALENTS	CASH - BROKER	44,945.21	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	8,619,892.73	6/30/2017
CASH & CASH EQUIVALENTS	DIVIDENDS RECEIVABLE	13,206.25	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	2,385,236.67	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-638,749.56	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	20,660,004.83	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-42,599,800.42	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-14,721,765.31	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-548,670.78	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. P BRL-CDI 1D CME	-13,770.07	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._P BRL-CDI 1D CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. P BRL-CDI 1D CME	-6,514.27	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._P BRL-CDI 1D CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. P BRL-CDI 1D CME	-16,795.06	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._P BRL-CDI 1D CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. P BRL-CDI 1D CME	-5,524.75	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._P BRL-CDI 1D CME	0.00	6/30/2017
FIXED INCOME SECURITIES	UNITYMEDIA HESSEN GMBH & REGS	117,556.49	6/30/2017
FIXED INCOME SECURITIES	BANCO BILBAO VIZCAYA ARGE REGS	707,432.98	6/30/2017
FIXED INCOME SECURITIES	STICHTING AK RABOBANK CER REGS	135,189.39	6/30/2017
FIXED INCOME SECURITIES	LINCOLN FINANCE LTD REGS	122,119.14	6/30/2017
FIXED INCOME SECURITIES	HSBC HOLDINGS PLC REGS	1,598,552.11	6/30/2017
FIXED INCOME SECURITIES	ARDAGH PACKAGING FINANCE 144A	120,806.37	6/30/2017
FIXED INCOME SECURITIES	INDONESIA GOVERNMENT INTE 144A	366,835.10	6/30/2017
FIXED INCOME SECURITIES	INEOS 2/17 (EUR) 7-YEAR TLB	114,566.25	6/30/2017
FIXED INCOME SECURITIES	UPCB FINANCE VII LTD 144A	112,366.99	6/30/2017
FIXED INCOME SECURITIES	CCP_CD X BP ITRAXX MAIN27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CDX BP ITRAXX MAIN27 5Y	-64,216.39	6/30/2017

FIXED INCOME SECURITIES	CCP_CDS. SP UL VOLKSWAGEN AKTI	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL VOLKSWAGEN AKTI	1,950.34	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL TELECOM ITALIA	2,655.88	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL TELECOM ITALIA	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL VIRGIN MEDIA FI	31,511.34	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL VIRGIN MEDIA FI	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL SHIRE ACQUISITIONS	-1,837.36	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL SHIRE ACQUISITIONS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL THE ROYAL BANK	5,882.73	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL THE ROYAL BANK	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R EUR-EURIBOR-REUTERS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R EUR-EURIBOR-REUTERS	-8,339.47	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R EUR-EURIBOR-REUTERS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R EUR-EURIBOR-REUTERS	23,795.75	6/30/2017
FIXED INCOME SECURITIES	HELLENIC REPUBLIC GOVERNMENT I	167,161.44	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL TOSHIBA CORPORATION	-2,434.32	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL TOSHIBA CORPORATION	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL TOSHIBA CORPORATION	-12,171.62	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL TOSHIBA CORPORATION	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL ITRAXX JAPAN SERIES	2,682.08	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL ITRAXX JAPAN SERIES	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R JPY-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R JPY-LIBOR-BBA 6M CM	-73,869.70	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R JPY-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R JPY-LIBOR-BBA 6M CM	-19,092.33	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R JPY-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R JPY-LIBOR-BBA 6M CM	-775.85	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P TIE28D R 6.08%	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P TIE28D 100BPS R 6.08	-12,580.15	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	11.49	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	-87,682.65	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	-102,227.67	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	-31,398.18	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017

FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	-4,109.04	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	-4,066.61	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	3,242.94	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	3,528.34	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	20,494.80	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._P MXN-TIIE-BANXICO 28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P MXN-TIIE-BANXICO 28	618.04	6/30/2017
FIXED INCOME SECURITIES	TELECOM ITALIA SPA/MILANO	70,906.43	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS BANK PLC REGS	315,385.06	6/30/2017
FIXED INCOME SECURITIES	TELECOM ITALIA SPA/MILANO REGS	801,192.36	6/30/2017
FIXED INCOME SECURITIES	TESCO PROPERTY FINANCE 5 REGS	558,285.84	6/30/2017
FIXED INCOME SECURITIES	VIRGIN MEDIA SECURED FINA REGS	421,685.93	6/30/2017
FIXED INCOME SECURITIES	LLOYDS BANKING GROUP PLC REGS	430,595.69	6/30/2017
FIXED INCOME SECURITIES	LLOYDS BANKING GROUP PLC REGS	759,267.45	6/30/2017
FIXED INCOME SECURITIES	COOPERATIEVE RABOBANK UA REGS	148,589.49	6/30/2017
FIXED INCOME SECURITIES	IRS P GBP LIB 6M 1.55%	4,228.08	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P GB0003M R 1.47%	3,039.37	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	4,282.22	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	-35,425.90	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	-3,957.48	6/30/2017
FIXED INCOME SECURITIES	ABN AMRO BANK NV 144A	210,848.00	6/30/2017
FIXED INCOME SECURITIES	ADT CORP/THE	773,760.00	6/30/2017
FIXED INCOME SECURITIES	AIG GLOBAL FUNDING 144A	195,258.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	198,208.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	931,570.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	614,076.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	1,491,532.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	100,518.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	404,144.00	6/30/2017

FIXED INCOME SECURITIES	ABBVIE INC	1,020,060.00	6/30/2017
FIXED INCOME SECURITIES	ABBVIE INC	395,276.00	6/30/2017
FIXED INCOME SECURITIES	ALLERGAN FUNDING SCS	618,492.00	6/30/2017
FIXED INCOME SECURITIES	ALLERGAN FUNDING SCS	1,034,350.00	6/30/2017
FIXED INCOME SECURITIES	ACTIVISION BLIZZARD INC	100,166.00	6/30/2017
FIXED INCOME SECURITIES	AERCAP IRELAND CAPITAL DAC / A	159,415.50	6/30/2017
FIXED INCOME SECURITIES	AERCAP IRELAND CAPITAL DAC / A	1,457,652.00	6/30/2017
FIXED INCOME SECURITIES	AIR LEASE CORP	99,425.00	6/30/2017
FIXED INCOME SECURITIES	ALERIS INTERNATIONAL INC 144A	102,829.00	6/30/2017
FIXED INCOME SECURITIES	ALEXANDRIA REAL ESTATE EQUITIE	305,064.00	6/30/2017
FIXED INCOME SECURITIES	ALIBABA GROUP HOLDING LTD	407,968.00	6/30/2017
FIXED INCOME SECURITIES	ALIBABA GROUP HOLDING LTD	617,964.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	-2,344,143.10	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	2,344,143.10	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	2,389,080.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	1,126,180.00	6/30/2017
FIXED INCOME SECURITIES	ALLY FINANCIAL INC	405,500.00	6/30/2017
FIXED INCOME SECURITIES	ALTICE FINANCING SA 144A	848,752.00	6/30/2017
FIXED INCOME SECURITIES	ALTICE FINANCING SA 144A	222,000.00	6/30/2017
FIXED INCOME SECURITIES	ALTICE LUXEMBOURG SA 144A	318,375.00	6/30/2017
FIXED INCOME SECURITIES	AMCOR FINANCE USA INC 144A	400,052.00	6/30/2017
FIXED INCOME SECURITIES	AMERICAN BUILDERS & CONTR 144A	273,647.50	6/30/2017
FIXED INCOME SECURITIES	AMERICAN FINANCIAL GROUP INC/O	99,052.00	6/30/2017
FIXED INCOME SECURITIES	AMERICAN TOWER CORP	195,014.00	6/30/2017
FIXED INCOME SECURITIES	AMERICAN TOWER CORP	671,881.00	6/30/2017
FIXED INCOME SECURITIES	AMGEN INC	200,442.00	6/30/2017
FIXED INCOME SECURITIES	AMGEN INC	513,575.00	6/30/2017
FIXED INCOME SECURITIES	AMPHENOL CORP	808,152.00	6/30/2017
FIXED INCOME SECURITIES	ANADARKO PETROLEUM CORP	110,291.00	6/30/2017
FIXED INCOME SECURITIES	ANCESTRY.COM 2/17 TL	198,659.34	6/30/2017
FIXED INCOME SECURITIES	ANHEUSER-BUSCH INBEV WORLDWIDE	632,766.00	6/30/2017
FIXED INCOME SECURITIES	ANHEUSER-BUSCH INBEV FINANCE I	2,574,325.00	6/30/2017
FIXED INCOME SECURITIES	ARROW ELECTRONICS INC	198,334.00	6/30/2017
FIXED INCOME SECURITIES	ASCIANO FINANCE LTD 144A	381,840.00	6/30/2017
FIXED INCOME SECURITIES	ASSOCIATED MATERIALS LLC 144A	106,500.00	6/30/2017
FIXED INCOME SECURITIES	AVALONBAY COMMUNITIES INC	518,245.00	6/30/2017
FIXED INCOME SECURITIES	AVIATION CAPITAL GROUP LL 144A	113,599.00	6/30/2017

FIXED INCOME SECURITIES	AVIATION CAPITAL GROUP LL 144A	226,970.00	6/30/2017
FIXED INCOME SECURITIES	AVIATION CAPITAL GROUP LL 144A	101,547.00	6/30/2017
FIXED INCOME SECURITIES	AVOLON 3/17 COV-LITE TLB2	201,170.00	6/30/2017
FIXED INCOME SECURITIES	BPCE SA 144A	205,582.00	6/30/2017
FIXED INCOME SECURITIES	BPCE SA 144A	686,354.50	6/30/2017
FIXED INCOME SECURITIES	BANCO INBURSA SA INSTITUC 144A	200,040.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	225,992.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	1,733,490.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	1,571,805.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	602,202.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	100,733.00	6/30/2017
FIXED INCOME SECURITIES	MUFG BANK LTD 144A	208,736.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS PLC	202,874.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS PLC	1,020,040.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS PLC	411,204.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS BANK PLC	800,625.00	6/30/2017
FIXED INCOME SECURITIES	BEACON ROOFING SUPPLY INC	645,000.00	6/30/2017
FIXED INCOME SECURITIES	BECTON DICKINSON AND CO	141,278.21	6/30/2017
FIXED INCOME SECURITIES	BLACKSTONE HOLDINGS FINAN 144A	435,168.00	6/30/2017
FIXED INCOME SECURITIES	BLACKSTONE HOLDINGS FINAN 144A	502,315.00	6/30/2017
FIXED INCOME SECURITIES	BLACKSTONE CQP HOLDCO LP 144A	991,727.73	6/30/2017
FIXED INCOME SECURITIES	BLUE RACER MIDSTREAM LLC 144A	201,500.00	6/30/2017
FIXED INCOME SECURITIES	BOISE CASCADE CO 144A	206,000.00	6/30/2017
FIXED INCOME SECURITIES	BOSTON SCIENTIFIC CORP	411,768.00	6/30/2017
FIXED INCOME SECURITIES	BOSTON SCIENTIFIC CORP	310,149.00	6/30/2017
FIXED INCOME SECURITIES	BRAZILIAN GOVERNMENT INTERNATI	96,250.00	6/30/2017
FIXED INCOME SECURITIES	BRIGHTHOUSE FINANCIAL INC 144A	98,723.00	6/30/2017
FIXED INCOME SECURITIES	SKY PLC 144A	549,535.00	6/30/2017
FIXED INCOME SECURITIES	BRIXMOR OPERATING PARTNERSHIP	419,419.75	6/30/2017
FIXED INCOME SECURITIES	BROADCOM CORP / BROADCOM 144A	920,700.00	6/30/2017
FIXED INCOME SECURITIES	BROOKFIELD FINANCE LLC	102,577.00	6/30/2017
FIXED INCOME SECURITIES	STANDARD INDUSTRIES INC/N 144A	368,812.50	6/30/2017
FIXED INCOME SECURITIES	STANDARD INDUSTRIES INC/N 144A	535,000.00	6/30/2017
FIXED INCOME SECURITIES	BWAY HOLDING CO 144A	102,125.00	6/30/2017
FIXED INCOME SECURITIES	CBS CORP	284,142.00	6/30/2017
FIXED INCOME SECURITIES	CBOE GLOBAL MARKETS INC	100,860.00	6/30/2017
FIXED INCOME SECURITIES	CNPC GENERAL CAPITAL LTD 144A	1,098,592.00	6/30/2017

FIXED INCOME SECURITIES	CPG MERGER SUB LLC 144A	1,146,750.00	6/30/2017
FIXED INCOME SECURITIES	CRH AMERICA FINANCE INC 144A	300,018.00	6/30/2017
FIXED INCOME SECURITIES	CSN RESOURCES SA 144A	148,000.00	6/30/2017
FIXED INCOME SECURITIES	CVS PASS-THROUGH TRUST 144A	101,043.22	6/30/2017
FIXED INCOME SECURITIES	CVS PASS-THROUGH TRUST 144A	526,889.86	6/30/2017
FIXED INCOME SECURITIES	CVS HEALTH CORP	458,560.00	6/30/2017
FIXED INCOME SECURITIES	CALIFORNIA ST	160,227.90	6/30/2017
FIXED INCOME SECURITIES	CANTOR FITZGERALD LP 144A	550,525.00	6/30/2017
FIXED INCOME SECURITIES	CANTOR FITZGERALD LP 144A	559,705.00	6/30/2017
FIXED INCOME SECURITIES	CEDAR FAIR LP / CANADA'S 144A	105,500.00	6/30/2017
FIXED INCOME SECURITIES	CENOVUS ENERGY INC	633,234.00	6/30/2017
FIXED INCOME SECURITIES	CENOVUS ENERGY INC 144A	560,352.00	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMMUNICATIONS OPERATI	2,268,672.00	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMMUNICATIONS OPERATI	106,547.00	6/30/2017
FIXED INCOME SECURITIES	COLUMBIA PROPERTY TRUST OPERAT	202,532.00	6/30/2017
FIXED INCOME SECURITIES	COMCAST CORP	2,027,500.00	6/30/2017
FIXED INCOME SECURITIES	CONAGRA BRANDS INC	151,747.50	6/30/2017
FIXED INCOME SECURITIES	CONSOLIDATED EDISON CO OF NEW	431,776.00	6/30/2017
FIXED INCOME SECURITIES	CONSTELLATION BRANDS INC	654,012.00	6/30/2017
FIXED INCOME SECURITIES	CONTINENTAL AIRLINES 2012-2 CL	346,606.44	6/30/2017
FIXED INCOME SECURITIES	COX COMMUNICATIONS INC 144A	302,262.00	6/30/2017
FIXED INCOME SECURITIES	CREDIT AGRICOLE SA/LONDON 144A	255,270.00	6/30/2017
FIXED INCOME SECURITIES	CREDIT SUISSE GROUP AG 144A	281,803.50	6/30/2017
FIXED INCOME SECURITIES	CREDIT SUISSE GROUP FUNDING GU	303,105.00	6/30/2017
FIXED INCOME SECURITIES	CREDIT SUISSE GROUP FUNDING GU	649,362.50	6/30/2017
FIXED INCOME SECURITIES	CREDIT SUISSE AG 144A	1,011,420.00	6/30/2017
FIXED INCOME SECURITIES	CREDIT SUISSE GROUP AG 144A	224,258.00	6/30/2017
FIXED INCOME SECURITIES	CROWN CASTLE TOWERS LLC 144A	483,790.50	6/30/2017
FIXED INCOME SECURITIES	CROWN CASTLE INTERNATIONAL COR	513,425.00	6/30/2017
FIXED INCOME SECURITIES	CROWN CASTLE INTERNATIONAL COR	100,856.00	6/30/2017
FIXED INCOME SECURITIES	DP WORLD LTD 144A	235,028.00	6/30/2017
FIXED INCOME SECURITIES	DR HORTON INC	1,207,452.00	6/30/2017
FIXED INCOME SECURITIES	DAVITA INC	1,233,000.00	6/30/2017
FIXED INCOME SECURITIES	DBS GROUP HOLDINGS LTD 144A	300,327.00	6/30/2017
FIXED INCOME SECURITIES	APTIV PLC	211,846.00	6/30/2017
FIXED INCOME SECURITIES	DELTA AIR LINES INC	718,613.00	6/30/2017
FIXED INCOME SECURITIES	DEUTSCHE BANK AG	1,782,756.00	6/30/2017

FIXED INCOME SECURITIES	DELL INTERNATIONAL LLC / 144A	1,054,220.00	6/30/2017
FIXED INCOME SECURITIES	DELL INTERNATIONAL LLC / 144A	1,302,204.00	6/30/2017
FIXED INCOME SECURITIES	DIAMOND RESORTS 8/16 COV-LITE	499,103.44	6/30/2017
FIXED INCOME SECURITIES	DIGITAL REALTY TRUST LP	102,562.00	6/30/2017
FIXED INCOME SECURITIES	DIGITAL REALTY TRUST LP	215,116.00	6/30/2017
FIXED INCOME SECURITIES	DISCOVER BANK	254,760.00	6/30/2017
FIXED INCOME SECURITIES	DISCOVERY COMMUNICATIONS LLC	200,750.00	6/30/2017
FIXED INCOME SECURITIES	DISH DBS CORP	1,665,000.00	6/30/2017
FIXED INCOME SECURITIES	DORIC NIMROD AIR FINANCE 144A	702,477.83	6/30/2017
FIXED INCOME SECURITIES	DUQUESNE LIGHT HOLDINGS I 144A	1,448,720.00	6/30/2017
FIXED INCOME SECURITIES	DYNEGY INC	257,812.50	6/30/2017
FIXED INCOME SECURITIES	DYNEGY INC 144A	194,000.00	6/30/2017
FIXED INCOME SECURITIES	EMD FINANCE LLC 144A	401,408.00	6/30/2017
FIXED INCOME SECURITIES	ERP OPERATING LP	100,620.00	6/30/2017
FIXED INCOME SECURITIES	EPR PROPERTIES	101,377.00	6/30/2017
FIXED INCOME SECURITIES	EPR PROPERTIES	102,756.00	6/30/2017
FIXED INCOME SECURITIES	EPR PROPERTIES	402,400.00	6/30/2017
FIXED INCOME SECURITIES	EQT MIDSTREAM PARTNERS LP	202,952.00	6/30/2017
FIXED INCOME SECURITIES	EQT MIDSTREAM PARTNERS LP	100,902.00	6/30/2017
FIXED INCOME SECURITIES	EBAY INC	889,479.00	6/30/2017
FIXED INCOME SECURITIES	EL PASO NATURAL GAS CO LLC	242,468.00	6/30/2017
FIXED INCOME SECURITIES	KINDER MORGAN ENERGY PARTNERS	124,753.00	6/30/2017
FIXED INCOME SECURITIES	KINDER MORGAN ENERGY PARTNERS	103,356.00	6/30/2017
FIXED INCOME SECURITIES	EMERA US FINANCE LP	200,464.00	6/30/2017
FIXED INCOME SECURITIES	ENBRIDGE INC	199,852.00	6/30/2017
FIXED INCOME SECURITIES	ENDO FINANCE LLC / ENDO F 144A	167,000.00	6/30/2017
FIXED INCOME SECURITIES	EFIH 6/14 DIP TL	2,079,310.23	6/30/2017
FIXED INCOME SECURITIES	EFIH 10/16 DIP TL	950,342.00	6/30/2017
FIXED INCOME SECURITIES	ENDO DAC / ENDO FINANCE L 144A	407,500.00	6/30/2017
FIXED INCOME SECURITIES	ENERGY TRANSFER PARTNERS LP	425,488.00	6/30/2017
FIXED INCOME SECURITIES	ENERGY TRANSFER PARTNERS LP	451,809.00	6/30/2017
FIXED INCOME SECURITIES	ENERGY TRANSFER PARTNERS LP	296,802.00	6/30/2017
FIXED INCOME SECURITIES	ENEL FINANCE INTERNATIONA 144A	198,068.00	6/30/2017
FIXED INCOME SECURITIES	ENABLE OKLAHOMA INTRASTAT 144A	376,488.00	6/30/2017
FIXED INCOME SECURITIES	ENTERGY CORP	317,073.00	6/30/2017
FIXED INCOME SECURITIES	ENTERGY MISSISSIPPI INC	775,384.00	6/30/2017
FIXED INCOME SECURITIES	ENTERPRISE PRODUCTS OPERATING	496,890.00	6/30/2017

FIXED INCOME SECURITIES	ENTERPRISE PRODUCTS OPERATING	821,464.00	6/30/2017
FIXED INCOME SECURITIES	ENTERPRISE PRODUCTS OPERATING	103,783.00	6/30/2017
FIXED INCOME SECURITIES	ESSEX PORTFOLIO LP	601,356.00	6/30/2017
FIXED INCOME SECURITIES	EXELON GENERATION CO LLC	407,152.00	6/30/2017
FIXED INCOME SECURITIES	EXELON CORP	99,663.00	6/30/2017
FIXED INCOME SECURITIES	FBM FINANCE INC 144A	214,250.00	6/30/2017
FIXED INCOME SECURITIES	EXPRESS SCRIPTS HOLDING CO	423,924.00	6/30/2017
FIXED INCOME SECURITIES	FNMA POOL #0AT5897	703,644.37	6/30/2017
FIXED INCOME SECURITIES	FIDELITY NATIONAL INFORMATION	103,909.00	6/30/2017
FIXED INCOME SECURITIES	FIDELITY NATIONAL INFORMATION	209,488.00	6/30/2017
FIXED INCOME SECURITIES	FIDELITY NATIONAL INFORMATION	419,016.00	6/30/2017
FIXED INCOME SECURITIES	FIDELITY NATIONAL INFORMATION	96,832.00	6/30/2017
FIXED INCOME SECURITIES	FIRST AMERICAN FINANCIAL CORP	744,662.00	6/30/2017
FIXED INCOME SECURITIES	FIRSTENERGY CORP	200,640.00	6/30/2017
FIXED INCOME SECURITIES	FLEX LTD	531,090.00	6/30/2017
FIXED INCOME SECURITIES	FLORIDA GAS TRANSMISSION 144A	383,876.50	6/30/2017
FIXED INCOME SECURITIES	FORD MOTOR CREDIT CO LLC	820,464.00	6/30/2017
FIXED INCOME SECURITIES	FORTUNE BRANDS HOME & SECURITY	202,540.00	6/30/2017
FIXED INCOME SECURITIES	GATX CORP	96,496.00	6/30/2017
FIXED INCOME SECURITIES	GE CAPITAL INTERNATIONAL FUNDI	535,487.88	6/30/2017
FIXED INCOME SECURITIES	GAVILAN RESOURCES 2/17 2ND	94,833.00	6/30/2017
FIXED INCOME SECURITIES	GENERAL ELECTRIC CO	197,376.48	6/30/2017
FIXED INCOME SECURITIES	GENERAL MOTORS FINANCIAL CO IN	105,407.00	6/30/2017
FIXED INCOME SECURITIES	GENERAL MOTORS FINANCIAL CO IN	101,715.00	6/30/2017
FIXED INCOME SECURITIES	GENESIS ENERGY LP / GENESIS EN	686,000.00	6/30/2017
FIXED INCOME SECURITIES	GENWORTH HOLDINGS INC	100,375.00	6/30/2017
FIXED INCOME SECURITIES	GEORGIA-PACIFIC LLC 144A	328,191.00	6/30/2017
FIXED INCOME SECURITIES	GOLDMAN SACHS GROUP INC/THE	900,696.00	6/30/2017
FIXED INCOME SECURITIES	GOLDMAN SACHS GROUP INC/THE	1,200,756.00	6/30/2017
FIXED INCOME SECURITIES	GOODMAN US FINANCE TWO LL 144A	902,952.00	6/30/2017
FIXED INCOME SECURITIES	WR GRACE & CO-CONN 144A	534,375.00	6/30/2017
FIXED INCOME SECURITIES	GREAT PLAINS ENERGY INC	101,163.00	6/30/2017
FIXED INCOME SECURITIES	GULFPORT ENERGY CORP 144A	291,750.00	6/30/2017
FIXED INCOME SECURITIES	HD SUPPLY INC 144A	629,628.00	6/30/2017
FIXED INCOME SECURITIES	HSBC HOLDINGS PLC	414,312.00	6/30/2017
FIXED INCOME SECURITIES	HSBC USA INC	301,761.00	6/30/2017
FIXED INCOME SECURITIES	HSBC USA INC	502,415.00	6/30/2017

FIXED INCOME SECURITIES	HALLIBURTON CO	204,964.00	6/30/2017
FIXED INCOME SECURITIES	CAESARS ENTERTAINMENT OPERATIN	553,878.00	6/30/2017
FIXED INCOME SECURITIES	HARRIS CORP	202,072.00	6/30/2017
FIXED INCOME SECURITIES	WELLTOWER INC	723,772.00	6/30/2017
FIXED INCOME SECURITIES	HEALTHCARE TRUST OF AMERICA HO	593,076.00	6/30/2017
FIXED INCOME SECURITIES	HEINEKEN NV 144A	507,420.00	6/30/2017
FIXED INCOME SECURITIES	HILTON WORLDWIDE FINANCE 144A	103,125.00	6/30/2017
FIXED INCOME SECURITIES	HOSPITALITY PROPERTIES TRUST	104,801.00	6/30/2017
FIXED INCOME SECURITIES	HOST HOTELS & RESORTS LP	613,409.50	6/30/2017
FIXED INCOME SECURITIES	HOST HOTELS & RESORTS LP	101,721.00	6/30/2017
FIXED INCOME SECURITIES	IMPERIAL BRANDS FINANCE P 144A	408,320.00	6/30/2017
FIXED INCOME SECURITIES	ING GROEP NV	415,936.00	6/30/2017
FIXED INCOME SECURITIES	VOYA FINANCIAL INC	192,291.16	6/30/2017
FIXED INCOME SECURITIES	INTERNATIONAL LEASE FINAN 144A	158,752.50	6/30/2017
FIXED INCOME SECURITIES	INTESA SANPAOLO SPA 144A	202,832.00	6/30/2017
FIXED INCOME SECURITIES	INTESA SANPAOLO SPA 144A	739,081.00	6/30/2017
FIXED INCOME SECURITIES	IPALCO ENTERPRISES INC	279,468.75	6/30/2017
FIXED INCOME SECURITIES	ISRAEL ELECTRIC CORP LTD 144A	375,336.50	6/30/2017
FIXED INCOME SECURITIES	ISRAEL ELECTRIC CORP LTD REGS	463,950.00	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE & CO	834,296.00	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE & CO	515,555.00	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE & CO	297,900.00	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE & CO	400,264.00	6/30/2017
FIXED INCOME SECURITIES	JEFFERIES FINANCE LLC / J 144A	922,500.00	6/30/2017
FIXED INCOME SECURITIES	JERSEY CENTRAL POWER & LIGHT C	554,680.75	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE BANK NA	1,212,300.00	6/30/2017
FIXED INCOME SECURITIES	KLA-TENCOR CORP	105,809.00	6/30/2017
FIXED INCOME SECURITIES	KLA-TENCOR CORP	107,996.00	6/30/2017
FIXED INCOME SECURITIES	ARDONAGH MIDCO 3 PLC 144A	303,750.00	6/30/2017
FIXED INCOME SECURITIES	KILROY REALTY LP	515,320.00	6/30/2017
FIXED INCOME SECURITIES	KIMCO REALTY CORP	559,902.00	6/30/2017
FIXED INCOME SECURITIES	KINDER MORGAN ENERGY PARTNERS	1,213,410.00	6/30/2017
FIXED INCOME SECURITIES	KINDER MORGAN INC/DE	102,965.00	6/30/2017
FIXED INCOME SECURITIES	KINDER MORGAN INC/DE	100,420.00	6/30/2017
FIXED INCOME SECURITIES	KINETIC CONCEPTS INC / KC 144A	211,500.00	6/30/2017
FIXED INCOME SECURITIES	KRAFT HEINZ FOODS CO	514,135.00	6/30/2017
FIXED INCOME SECURITIES	L BRANDS INC	213,500.00	6/30/2017

FIXED INCOME SECURITIES	LAZARD GROUP LLC	504,170.00	6/30/2017
FIXED INCOME SECURITIES	LAZARD GROUP LLC	296,322.00	6/30/2017
FIXED INCOME SECURITIES	LEASEPLAN CORP NV 144A	902,403.00	6/30/2017
FIXED INCOME SECURITIES	LEGG MASON INC	405,816.00	6/30/2017
FIXED INCOME SECURITIES	LIBERTY MUTUAL GROUP INC 144A	548,380.00	6/30/2017
FIXED INCOME SECURITIES	L BRANDS INC	321,000.00	6/30/2017
FIXED INCOME SECURITIES	MSCI INC 144A	411,120.00	6/30/2017
FIXED INCOME SECURITIES	MALLINCKRODT INTERNATIONA 144A	97,375.00	6/30/2017
FIXED INCOME SECURITIES	MANITOWOC 3/16 COV-LITE TLB	168,642.32	6/30/2017
FIXED INCOME SECURITIES	MARSH & MCLENNAN COS INC	205,544.00	6/30/2017
FIXED INCOME SECURITIES	MARRIOTT INTERNATIONAL INC/MD	412,064.00	6/30/2017
FIXED INCOME SECURITIES	MARRIOTT INTERNATIONAL INC/MD	104,485.00	6/30/2017
FIXED INCOME SECURITIES	MARTIN MARIETTA MATERIALS INC	298,437.00	6/30/2017
FIXED INCOME SECURITIES	MASCO CORP	386,063.28	6/30/2017
FIXED INCOME SECURITIES	MASCO CORP	213,620.00	6/30/2017
FIXED INCOME SECURITIES	MELCO RESORTS FINANCE LTD 144A	800,568.00	6/30/2017
FIXED INCOME SECURITIES	MICROSOFT CORP	506,315.00	6/30/2017
FIXED INCOME SECURITIES	MICROSOFT CORP	384,952.00	6/30/2017
FIXED INCOME SECURITIES	MID-AMERICA APARTMENTS LP	409,996.00	6/30/2017
FIXED INCOME SECURITIES	MITSUBISHI UFJ FINANCIAL GROUP	626,298.00	6/30/2017
FIXED INCOME SECURITIES	MITSUBISHI UFJ FINANCIAL GROUP	303,894.00	6/30/2017
FIXED INCOME SECURITIES	MITSUBISHI UFJ FINANCIAL GROUP	1,252,381.00	6/30/2017
FIXED INCOME SECURITIES	MIZUHO FINANCIAL GROUP IN 144A	499,995.00	6/30/2017
FIXED INCOME SECURITIES	MOODY'S CORP	100,839.00	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY	599,868.00	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY	664,650.00	6/30/2017
FIXED INCOME SECURITIES	MURPHY OIL CORP	156,750.00	6/30/2017
FIXED INCOME SECURITIES	MYLAN NV	506,620.00	6/30/2017
FIXED INCOME SECURITIES	NRG ENERGY INC	102,625.00	6/30/2017
FIXED INCOME SECURITIES	NXP BV / NXP FUNDING LLC 144A	537,500.00	6/30/2017
FIXED INCOME SECURITIES	NATIONAL RETAIL PROPERTIES INC	409,036.00	6/30/2017
FIXED INCOME SECURITIES	NATIONWIDE BUILDING SOCIE 144A	247,282.50	6/30/2017
FIXED INCOME SECURITIES	NAVIENT CORP	211,250.00	6/30/2017
FIXED INCOME SECURITIES	NAVIENT CORP	318,000.00	6/30/2017
FIXED INCOME SECURITIES	NEW YORK CITY NY TRANSITIONAL	250,444.00	6/30/2017
FIXED INCOME SECURITIES	NEWELL BRANDS INC	209,988.00	6/30/2017
FIXED INCOME SECURITIES	NORTHWEST AIRLINES 2002-1 CLAS	85,447.36	6/30/2017

FIXED INCOME SECURITIES	ALTICE FRANCE SA/FRANCE 144A	1,302,000.00	6/30/2017
FIXED INCOME SECURITIES	NVIDIA CORP	495,765.00	6/30/2017
FIXED INCOME SECURITIES	NV ENERGY INC	787,493.00	6/30/2017
FIXED INCOME SECURITIES	ODEBRECHT OFFSHORE DRILLI 144A	56,186.20	6/30/2017
FIXED INCOME SECURITIES	OMEGA HEALTHCARE INVESTORS INC	628,428.00	6/30/2017
FIXED INCOME SECURITIES	1011778 BC ULC / NEW RED 144A	99,369.00	6/30/2017
FIXED INCOME SECURITIES	ONEMAIN FINANCIAL HOLDING 144A	315,000.00	6/30/2017
FIXED INCOME SECURITIES	ONEOK PARTNERS LP	756,378.00	6/30/2017
FIXED INCOME SECURITIES	PACIFIC GAS & ELECTRIC CO	102,231.00	6/30/2017
FIXED INCOME SECURITIES	PARK AEROSPACE HOLDINGS L 144A	104,532.00	6/30/2017
FIXED INCOME SECURITIES	PEARSON FUNDING FIVE PLC 144A	485,055.00	6/30/2017
FIXED INCOME SECURITIES	PERRIGO FINANCE UNLIMITED CO	515,670.00	6/30/2017
FIXED INCOME SECURITIES	PETROFAC LTD 144A	376,060.00	6/30/2017
FIXED INCOME SECURITIES	PETROBRAS GLOBAL FINANCE BV	412,600.00	6/30/2017
FIXED INCOME SECURITIES	PETROLEOS MEXICANOS	765,625.00	6/30/2017
FIXED INCOME SECURITIES	PHYSICIANS REALTY LP	101,343.00	6/30/2017
FIXED INCOME SECURITIES	PIONEER NATURAL RESOURCES CO	348,889.50	6/30/2017
FIXED INCOME SECURITIES	PIONEER NATURAL RESOURCES CO	205,482.00	6/30/2017
FIXED INCOME SECURITIES	PLAINS ALL AMERICAN PIPELINE L	111,173.00	6/30/2017
FIXED INCOME SECURITIES	PLAINS ALL AMERICAN PIPELINE L	537,650.00	6/30/2017
FIXED INCOME SECURITIES	PLAINS ALL AMERICAN PIPELINE L	194,382.00	6/30/2017
FIXED INCOME SECURITIES	PLAINS ALL AMERICAN PIPELINE L	102,499.00	6/30/2017
FIXED INCOME SECURITIES	PLAINS ALL AMERICAN PIPELINE L	404,540.00	6/30/2017
FIXED INCOME SECURITIES	PLY GEM INDUSTRIES INC	1,256,904.00	6/30/2017
FIXED INCOME SECURITIES	POST HOLDINGS 5/17 TLA	200,142.00	6/30/2017
FIXED INCOME SECURITIES	PROGRESS ENERGY INC	1,244,898.00	6/30/2017
FIXED INCOME SECURITIES	QVC INC	606,864.00	6/30/2017
FIXED INCOME SECURITIES	QVC INC	408,772.00	6/30/2017
FIXED INCOME SECURITIES	OOREDOO INTERNATIONAL FIN 144A	210,584.00	6/30/2017
FIXED INCOME SECURITIES	ROYALTY PHARMA 3/17 B6 TLB	100,297.00	6/30/2017
FIXED INCOME SECURITIES	REALTY INCOME CORP	103,368.00	6/30/2017
FIXED INCOME SECURITIES	SL GREEN REALTY CORP	718,438.00	6/30/2017
FIXED INCOME SECURITIES	RECKITT BENCKISER TREASUR 144A	789,424.00	6/30/2017
FIXED INCOME SECURITIES	REGENCY CENTERS LP	99,786.00	6/30/2017
FIXED INCOME SECURITIES	ENERGY TRANSFER LP / REGENCY E	258,750.00	6/30/2017
FIXED INCOME SECURITIES	ENERGY TRANSFER PARTNERS LP /	216,346.00	6/30/2017
FIXED INCOME SECURITIES	REYNOLDS GROUP ISSUER INC 144A	508,125.00	6/30/2017

FIXED INCOME SECURITIES	RIO OIL FINANCE TRUST SER 144A	217,025.53	6/30/2017
FIXED INCOME SECURITIES	ROCKWELL COLLINS INC	100,923.00	6/30/2017
FIXED INCOME SECURITIES	ROCKWELL COLLINS INC	101,365.00	6/30/2017
FIXED INCOME SECURITIES	ROYAL BANK OF SCOTLAND GROUP P	604,860.00	6/30/2017
FIXED INCOME SECURITIES	SBA TOWER TRUST 144A	700,224.00	6/30/2017
FIXED INCOME SECURITIES	SLM CORP	102,000.00	6/30/2017
FIXED INCOME SECURITIES	SPX FLOW INC 144A	206,500.00	6/30/2017
FIXED INCOME SECURITIES	SABINE PASS LIQUEFACTION LLC	111,160.00	6/30/2017
FIXED INCOME SECURITIES	SABINE PASS LIQUEFACTION LLC	779,457.00	6/30/2017
FIXED INCOME SECURITIES	SABINE PASS LIQUEFACTION LLC	335,292.00	6/30/2017
FIXED INCOME SECURITIES	SANTANDER UK GROUP HOLDINGS PL	202,856.00	6/30/2017
FIXED INCOME SECURITIES	SANTANDER UK GROUP HOLDINGS PL	400,920.00	6/30/2017
FIXED INCOME SECURITIES	SANTANDER UK GROUP HOLDINGS PL	409,104.00	6/30/2017
FIXED INCOME SECURITIES	SANTANDER HOLDINGS USA INC	349,107.50	6/30/2017
FIXED INCOME SECURITIES	SANTANDER HOLDINGS USA INC	566,049.00	6/30/2017
FIXED INCOME SECURITIES	SAUDI GOVERNMENT INTERNAT 144A	694,078.00	6/30/2017
FIXED INCOME SECURITIES	SCHAEFFLER FINANCE BV 144A	1,030,000.00	6/30/2017
FIXED INCOME SECURITIES	CHARLES SCHWAB CORP/THE	500,050.00	6/30/2017
FIXED INCOME SECURITIES	SCIENTIFIC GAMES INTERNAT 144A	106,500.00	6/30/2017
FIXED INCOME SECURITIES	SEAGATE HDD CAYMAN	614,400.00	6/30/2017
FIXED INCOME SECURITIES	SENSATA TECHNOLOGIES UK F 144A	1,090,000.00	6/30/2017
FIXED INCOME SECURITIES	SEQUA 4/17 COV-LITE TL	100,500.00	6/30/2017
FIXED INCOME SECURITIES	SHELL INTERNATIONAL FINANCE BV	104,653.00	6/30/2017
FIXED INCOME SECURITIES	SIEMENS FINANCIERINGSMAAT 144A	508,125.00	6/30/2017
FIXED INCOME SECURITIES	SIMON PROPERTY GROUP LP	267,802.00	6/30/2017
FIXED INCOME SECURITIES	SMITHFIELD FOODS INC 144A	102,304.00	6/30/2017
FIXED INCOME SECURITIES	SOLVAY FINANCE AMERICA LL 144A	532,125.00	6/30/2017
FIXED INCOME SECURITIES	SOUTHERN CO/THE	397,084.00	6/30/2017
FIXED INCOME SECURITIES	SOUTHERN CO/THE	105,474.00	6/30/2017
FIXED INCOME SECURITIES	SPRINGLEAF FINANCE CORP	520,050.00	6/30/2017
FIXED INCOME SECURITIES	SPRINGLEAF FINANCE CORP	336,750.00	6/30/2017
FIXED INCOME SECURITIES	SPRINT CAPITAL CORP	1,601,175.00	6/30/2017
FIXED INCOME SECURITIES	EQUINOR ASA	510,895.00	6/30/2017
FIXED INCOME SECURITIES	STEARNS HOLDINGS LLC 144A	721,000.00	6/30/2017
FIXED INCOME SECURITIES	SUMITOMO MITSUI FINANCIAL GROU	618,048.00	6/30/2017
FIXED INCOME SECURITIES	SUMITOMO MITSUI FINANCIAL GROU	505,525.00	6/30/2017
FIXED INCOME SECURITIES	SUNOCO LOGISTICS PARTNERS OPER	100,358.00	6/30/2017

FIXED INCOME SECURITIES	SYMANTEC CORP	103,900.00	6/30/2017
FIXED INCOME SECURITIES	SYNCHRONY FINANCIAL	456,345.00	6/30/2017
FIXED INCOME SECURITIES	SYNCHRONY FINANCIAL	410,852.00	6/30/2017
FIXED INCOME SECURITIES	TC PIPELINES LP	199,562.00	6/30/2017
FIXED INCOME SECURITIES	THC ESCROW CORP III 144A	100,270.00	6/30/2017
FIXED INCOME SECURITIES	TEACHERS INSURANCE & ANNU 144A	1,719,125.00	6/30/2017
FIXED INCOME SECURITIES	TECH DATA CORP	424,032.00	6/30/2017
FIXED INCOME SECURITIES	TELEFONICA EMISIONES SAU	619,890.00	6/30/2017
FIXED INCOME SECURITIES	TEMASEK FINANCIAL I LTD 144A	420,264.00	6/30/2017
FIXED INCOME SECURITIES	TENET HEALTHCARE CORP	517,500.00	6/30/2017
FIXED INCOME SECURITIES	TERRAFORM GLOBAL OPERATIN 144A	560,000.00	6/30/2017
FIXED INCOME SECURITIES	TEVA PHARMACEUTICAL FINANCE CO	326,311.08	6/30/2017
FIXED INCOME SECURITIES	TEVA PHARMACEUTICAL FINANCE NE	94,968.00	6/30/2017
FIXED INCOME SECURITIES	VISTRA 12/16 TCHE TLB1	99,425.38	6/30/2017
FIXED INCOME SECURITIES	TEXTRON INC	616,128.00	6/30/2017
FIXED INCOME SECURITIES	THERMO FISHER SCIENTIFIC INC	516,645.00	6/30/2017
FIXED INCOME SECURITIES	WARNER MEDIA LLC	299,319.00	6/30/2017
FIXED INCOME SECURITIES	TIME WARNER CABLE LLC	882,520.00	6/30/2017
FIXED INCOME SECURITIES	TOLL BROTHERS FINANCE CORP	101,750.00	6/30/2017
FIXED INCOME SECURITIES	TOLL BROTHERS FINANCE CORP	461,250.00	6/30/2017
FIXED INCOME SECURITIES	TRANSCANADA TRUST	411,200.00	6/30/2017
FIXED INCOME SECURITIES	24 HOUR FITNESS WORLDWIDE 144A	92,750.00	6/30/2017
FIXED INCOME SECURITIES	UBS AG/STAMFORD CT	2,289,300.00	6/30/2017
FIXED INCOME SECURITIES	UDR INC	517,095.00	6/30/2017
FIXED INCOME SECURITIES	UBS AG/LONDON 144A	1,101,507.00	6/30/2017
FIXED INCOME SECURITIES	US AIRWAYS 2012-2 CLASS A PASS	237,753.65	6/30/2017
FIXED INCOME SECURITIES	UBS GROUP FUNDING SWITZER 144A	517,745.00	6/30/2017
FIXED INCOME SECURITIES	UNITED RENTALS NORTH AMERICA I	830,600.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BD PRIN STRIP	5,985,748.50	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BD PRIN STRIP	3,280,642.00	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	1,182,156.19	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	1,009,690.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	759,516.48	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	10,260,830.15	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	1,635,022.60	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	506,973.35	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,781,154.00	6/30/2017

FIXED INCOME SECURITIES	U S TREASURY NOTE	3,884,588.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	3,474,278.50	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	397,637.06	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	329,937.30	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	9,067,033.30	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	894,339.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	2,009,300.00	6/30/2017
FIXED INCOME SECURITIES	VALEANT PHARMACEUTICALS I 144A	484,375.00	6/30/2017
FIXED INCOME SECURITIES	VEREIT OPERATING PARTNERSHIP L	105,717.00	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	551,107.20	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	94,609.00	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	804,187.21	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	459,900.00	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS IN 144A	100,991.00	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	109,316.00	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	1,239,336.00	6/30/2017
FIXED INCOME SECURITIES	VIACOM INC	104,000.00	6/30/2017
FIXED INCOME SECURITIES	VIRGIN AUSTRALIA 2013-1A 144A	324,269.55	6/30/2017
FIXED INCOME SECURITIES	WEA FINANCE LLC / WESTFIE 144A	202,522.00	6/30/2017
FIXED INCOME SECURITIES	WEA FINANCE LLC / WESTFIE 144A	508,830.00	6/30/2017
FIXED INCOME SECURITIES	WP CAREY INC	300,336.00	6/30/2017
FIXED INCOME SECURITIES	WANT WANT CHINA FINANCE L 144A	498,360.00	6/30/2017
FIXED INCOME SECURITIES	ALLERGAN FINANCE LLC	25,543.00	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	1,074,315.00	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	808,472.00	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	1,109,306.00	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	912,888.00	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	406,680.00	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	101,063.00	6/30/2017
FIXED INCOME SECURITIES	WEST FRASER TIMBER CO LTD 144A	96,587.00	6/30/2017
FIXED INCOME SECURITIES	WESTERN GAS PARTNERS LP	298,047.00	6/30/2017
FIXED INCOME SECURITIES	WEYERHAEUSER CO	714,864.00	6/30/2017
FIXED INCOME SECURITIES	WEYERHAEUSER CO	332,784.00	6/30/2017
FIXED INCOME SECURITIES	ZF NORTH AMERICA CAPITAL 144A	157,500.00	6/30/2017
FIXED INCOME SECURITIES	ZIMMER BIOMET HOLDINGS INC	808,072.00	6/30/2017
FIXED INCOME SECURITIES	ZOETIS INC	327,525.00	6/30/2017
FIXED INCOME SECURITIES	VISTRA 12/16 TLB	99,949.50	6/30/2017

FIXED INCOME SECURITIES	PETROBRAS 5/12 DELAYED TL	587,625.00	6/30/2017
FIXED INCOME SECURITIES	LIGHTSTONE 3/17 COV-LITE TLB	88,335.41	6/30/2017
FIXED INCOME SECURITIES	LIGHTSTONE 3/17 COV-LITE TLC	8,456.52	6/30/2017
FIXED INCOME SECURITIES	MICRO FOCUS 4/17(USD) TLB3	25,827.88	6/30/2017
FIXED INCOME SECURITIES	ENDO PHARMACEUTICALS 4/17 TLB	302,625.00	6/30/2017
FIXED INCOME SECURITIES	MICRO FOCUS 4/17	174,422.12	6/30/2017
FIXED INCOME SECURITIES	FORTRESS INVESTMENT 6/17 TLB	100,542.00	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 47BPS R 3.23%	40,623.74	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 10BPS R 3%	-43,728.45	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 10BPS R 3.05%	-39,776.66	6/30/2017
FIXED INCOME SECURITIES	IRS P US0006M 3.75%	-7,199.52	6/30/2017
FIXED INCOME SECURITIES	IRS P US0006M 3.63%	10,603.00	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.98 P US0003M 02/23/23	-577.59	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.9700 P US0003M	-10,670.65	6/30/2017
FIXED INCOME SECURITIES	IRS R 3.1000 P US0003M	13,924.22	6/30/2017
FIXED INCOME SECURITIES	CREDIT AGRICOLE SA REGS	319,125.00	6/30/2017
FIXED INCOME SECURITIES	VONOVIA FINANCE BV REGS	400,944.00	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS. P USD-LIBOR-BBA 3M CM	-158,741.20	6/30/2017
FIXED INCOME SECURITIES	CCP_ZCS._P USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	ODEBRECHT DRILLING NORBE REGS	193,050.00	6/30/2017
FIXED INCOME SECURITIES	NOVATEK OAO VIA NOVATEK F REGS	332,187.00	6/30/2017
FIXED INCOME SECURITIES	SBERBANK OF RUSSIA VIA SB REGS	627,210.00	6/30/2017
FIXED INCOME SECURITIES	STATE BANK OF INDIA/LONDO REGS	450,580.50	6/30/2017
FIXED INCOME SECURITIES	UBS AG REGS	211,290.00	6/30/2017
FIXED INCOME SECURITIES	RIO OIL FINANCE TRUST SER REGS	244,213.17	6/30/2017
FIXED INCOME SECURITIES	WOODSIDE FINANCE LTD REGS	499,011.50	6/30/2017
FIXED INCOME SECURITIES	IRS R US0003M P 3.185% 9/19/48	32,128.16	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y_93BPS R 3.18%	47,685.00	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 5BPS R 3.2%	42,070.94	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 23BPS R 2.9%	-7,366.74	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 10BPS R 2.9325%	15,425.17	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 18BPS R 2.8%	-2,408.69	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 8BPS R 3.02%	7,213.42	6/30/2017
FIXED INCOME SECURITIES	IRS R 3.20 P US0003M 01/28/24	-27,279.08	6/30/2017
FIXED INCOME SECURITIES	IRS R 3.28 P US0003M	37,520.67	6/30/2017
FIXED INCOME SECURITIES	IRS R 3.00 P US0003M 03/05/23	-748.37	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 20BPS R 3% 091823	-10,744.34	6/30/2017

FIXED INCOME SECURITIES	IRS P USD 30Y 87BPS R 3.16%	16,780.14	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y_20BPS R 3%	-12,640.40	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 90BPS R 3.16%	18,877.65	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 21BPS R 3% 091923	-55,505.95	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-249,122.01	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	5,055.26	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL FEDERATIVE REPUBLIC	1,816.14	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL FEDERATIVE REPUBLIC	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	920.41	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	920.41	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_BP UL REPUBLIC OF TURKEY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS BP UL REPUBLIC OF TURKEY	-1,055.47	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	4,085.67	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	14,299.85	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	4,085.67	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL UNITED MEXICAN STAT	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEO BRASILEIRO	-1,824.20	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEO BRASILEIRO	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	66,963.91	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	17,965.93	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	9,799.60	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	3,553.28	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SPAIN	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEO BRASILEIRO	-11,169.84	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEO BRASILEIRO	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEOS MEXICANOS	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEOS MEXICANOS	-17,499.85	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEOS MEXICANOS	-13,323.40	6/30/2017

FIXED INCOME SECURITIES	CDS_SP UL PETROLEOS MEXICANOS	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PEOPLE'S REPUBLIC O	1,790.24	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PEOPLE'S REPUBLIC O	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.AAA.8_1	-8,331.08	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.AAA.8_1	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.BBB_7	-44,629.51	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.BBB_7	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PEOPLE'S REPUBLIC O	3,560.29	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PEOPLE'S REPUBLIC O	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.AAA.9_1	-1,368.56	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.AAA.9_1	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.BB_6	-92,008.06	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.BB_6	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL REPUBLIC OF ITALY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL REPUBLIC OF ITALY	17,823.99	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL REPUBLIC OF ITALY	11,374.15	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL REPUBLIC OF ITALY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL REPUBLIC OF ITALY	947.85	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL REPUBLIC OF ITALY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL REPUBLIC OF ITALY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL REPUBLIC OF ITALY	2,096.94	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL BHP BILLITON LIMITE	1,428.22	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL BHP BILLITON LIMITE	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PEOPLE'S REPUBLIC O	1,760.26	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PEOPLE'S REPUBLIC O	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PEOPLE'S REPUBLIC O	12,321.79	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PEOPLE'S REPUBLIC O	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PEOPLE'S REPUBLIC O	5,280.77	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PEOPLE'S REPUBLIC O	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PEOPLE'S REPUBLIC O	3,520.51	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PEOPLE'S REPUBLIC O	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.BBB.9_1	-47,250.00	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.BBB.9_1	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL HESS CORPORATIO	-6,320.50	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL HESS CORPORATIO	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL REPUBLIC OF COLOMBI	-1,208.31	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL REPUBLIC OF COLOMBI	0.00	6/30/2017

FIXED INCOME SECURITIES	CCP_CDS. SP UL METLIFE INC. C	2,049.60	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL METLIFE INC. C	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL FORD MOTOR COMP	148,805.10	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL FORD MOTOR COMP	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL VIACOM INC. CME	5,615.50	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL VIACOM INC. CME	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._BP UL DARDEN RESTAURA	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. BP UL DARDEN RESTAURA	-8,257.80	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL BERKSHIRE HATHA	42,454.10	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL BERKSHIRE HATHA	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL ENBRIDGE INC. C	360.60	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL ENBRIDGE INC. C	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL ENCANA CORPORAT	2,290.20	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL ENCANA CORPORAT	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL EXELON GENERATI	-1,294.60	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL EXELON GENERATI	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PETROLEOS MEXICANOS	-10,867.98	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEOS MEXICANOS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL UNITED STATES S	793.60	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL UNITED STATES S	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.BBB.10	-43,235.72	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.BBB._10	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL SIMON PROPERTY	1,414.40	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL SIMON PROPERTY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL IMEX	-9,663.30	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL IMEX	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CDX SP UL CDX.NA.IG.28	382,274.20	6/30/2017
FIXED INCOME SECURITIES	CCP_CD X SP UL CDX.NA.IG.28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL METLIFE INC. C	29,113.50	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL METLIFE INC. C	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CDX SP UL CDX.NA.HY.28	13,788.80	6/30/2017
FIXED INCOME SECURITIES	CCP CDX_SP UL CDX.NA.HY.28	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL ANADARKO PETROL	-12,334.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL ANADARKO PETROL	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PETROLEOS MEXICANOS	-14,451.57	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PETROLEOS MEXICANOS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL CITIGROUP INC.	412.00	6/30/2017

FIXED INCOME SECURITIES	CCP_CDS._SP UL CITIGROUP INC.	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL THE GOLDMAN SAC	32,239.20	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL THE GOLDMAN SAC	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL THE GOLDMAN SAC	17,105.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL THE GOLDMAN SAC	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL THE GOLDMAN SAC	10,853.50	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL THE GOLDMAN SAC	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL MORGAN STANLEY	24,315.20	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL MORGAN STANLEY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.AAA.10	-2,281.92	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.AAA.10	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL ARGENTINE REPUBLIC	30,645.84	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL ARGENTINE REPUBLIC	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.AAA.10_1	-2,281.92	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.AAA.10_1	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL SPRINGLEAF FINANCE	8,940.49	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL SPRINGLEAF FINANCE	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL ENTERGY CORPORATION	2,085.57	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL ENTERGY CORPORATION	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CDX.NA.HY.25_V1	82,154.42	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CDX.NA.HY.25_V1	0.00	6/30/2017
FIXED INCOME SECURITIES	CXT SP UL CDX.NA.HY.27	54,616.34	6/30/2017
FIXED INCOME SECURITIES	CXT_SP UL CDX.NA.HY.27	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-127,179.23	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	2,684.80	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	86,154.82	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	53,488.81	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	14,008.58	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	60,350.29	6/30/2017
FIXED INCOME SECURITIES	CCP_IFS. P CPURNSA US CPI URBA	-0.01	6/30/2017
FIXED INCOME SECURITIES	CCP_IFS._P CPURNSA US CPI URBA	6,769.90	6/30/2017

FIXED INCOME SECURITIES	CCP_IFS. P CPURNSA US CPI URBA	-0.01	6/30/2017
FIXED INCOME SECURITIES	CCP_IFS._P CPURNSA US CPI URBA	30,752.63	6/30/2017
FIXED INCOME SECURITIES	CCP_CD X SP UL PRUDENTIAL FIN	12,151.50	6/30/2017
FIXED INCOME SECURITIES	CCP CDX SP UL PRUDENTIAL FIN	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_SP CDX.NA.IG.27 5Y	399,407.20	6/30/2017
FIXED INCOME SECURITIES	CCP SP CDX.NA.IG.27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P_1.75%	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P 1.75%	13,472.56	6/30/2017
FUTURES CONTRACTS	LONG GILT FUTURE (ICF)	7,442.98	6/30/2017
FUTURES CONTRACTS	US TREAS BD FUTURE (CBT)	1,085.94	6/30/2017
FUTURES CONTRACTS	US 10YR TREAS NTS FUT SEP 17	-2,671.88	6/30/2017
FUTURES CONTRACTS	US 10 YR TREAS NTS FUT SEP 17	-6,234.38	6/30/2017
FUTURES CONTRACTS	US 10 YR TREAS NTS FUTURE(CBT)	-22,507.78	6/30/2017
FUTURES CONTRACTS	90DAY EURODOLLAR FUTURE MAR 18	-4,237.50	6/30/2017
FUTURES CONTRACTS	90DAY EURODOLLAR FUTURE (CME)	468.35	6/30/2017
FUTURES CONTRACTS	90DAY EURODOLLAR FUTURE (CME)	-14,832.99	6/30/2017
FUTURES CONTRACTS	90DAY EURODOLLAR FUTURE (CME)	-266.63	6/30/2017
FUTURES CONTRACTS	90DAY EURODOLLAR FUTURE (CME)	-33,000.00	6/30/2017
FUTURES CONTRACTS	90DAY EURODOLLAR FUTURE MAR 18	9,181.25	6/30/2017
FUTURES CONTRACTS	US 5YR TREAS NTS FUTURE (CBT)	5,062.48	6/30/2017
FUTURES CONTRACTS	US 2YR TREAS NTS FUT (CBT)	10,656.19	6/30/2017
PREFERRED SECURITIES	AMERICAN EXPRESS CO	508,250.00	6/30/2017
PREFERRED SECURITIES	BANK OF NEW YORK MELLON CORP/T	504,300.00	6/30/2017
PREFERRED SECURITIES	CITIGROUP INC	372,750.00	6/30/2017
PREFERRED SECURITIES	COBANK ACB	259,843.75	6/30/2017
PREFERRED SECURITIES	COBANK ACB	627,000.00	6/30/2017
PREFERRED SECURITIES	DEPOSITORY TRUST & CLEARI 144A	260,312.50	6/30/2017
PREFERRED SECURITIES	JPMORGAN CHASE & CO	1,039,500.00	6/30/2017
PREFERRED SECURITIES	JPMORGAN CHASE & CO	432,500.00	6/30/2017
PREFERRED SECURITIES	NORTHERN TRUST CORP	505,000.00	6/30/2017
PREFERRED SECURITIES	COOPERATIEVE RABOBANK UA 144A	696,900.00	6/30/2017
PREFERRED SECURITIES	US BANCORP	319,500.00	6/30/2017
PREFERRED SECURITIES	KBC BANK NV REGS	412,000.00	6/30/2017
PRIVATE EQUITY	GARRISON OPPORTUNITY FUND II	12,077,200.63	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-0.04	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	0.10	6/30/2017
PRIVATE EQUITY	COURAGE CREDIT OPPORTUNITY	337,720.00	6/30/2017

PRIVATE EQUITY	CENTERBRIDGE CAPITAL PARTNERS	22,605,813.00	6/30/2017
ALTERNATIVE INVESTMENTS	OAKTREE EUROPEAN PRINCIPAL	18,271,225.00	6/30/2017
PRIVATE EQUITY	GSO CAP OPP FD II LP CAYMAN	18,781,224.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	439,538.68	6/30/2017
PRIVATE EQUITY	EIG ENERGY FUND XV	18,684,227.34	6/30/2017
PRIVATE EQUITY	ACCEL-KKR STRUCTURES CAP PART	5,688,463.13	6/30/2017
CASH & CASH EQUIVALENTS	CASH	0.05	6/30/2017
PRIVATE EQUITY	COWEN HEALTHCARE ROYALTY	1,516,900.01	6/30/2017
PRIVATE EQUITY	GARRISON OPPORTUNITY FUND III	13,798,506.67	6/30/2017
CASH & CASH EQUIVALENTS	CASH	8.43	6/30/2017
PRIVATE EQUITY	MARATHON EUROPEAN CREDIT	4,216,210.64	6/30/2017
FIXED INCOME SECURITIES	MARATHON CLO MANAGED ACCOUNT	14,597,804.79	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	8.84	6/30/2017
PRIVATE EQUITY	GARRISON MIDDLE MARKET FUNDING	9,117,385.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	1.51	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	11.34	6/30/2017
PRIVATE EQUITY	ENERGY CAPITAL MEZZANINE OPP	14,357,734.00	6/30/2017
ALTERNATIVE INVESTMENTS	WATERFALL EDEN FUND LTD	21,004,842.69	6/30/2017
ALTERNATIVE INVESTMENTS	ING MORTGAGE MASTER FUND	30,232,345.89	6/30/2017
ALTERNATIVE INVESTMENTS	CYRUS OPPORTUNITIES FUND II	29,889,484.03	6/30/2017
ALTERNATIVE INVESTMENTS	CYRUS OPPORTUNITIES FUND II	2,227,276.82	6/30/2017
ALTERNATIVE INVESTMENTS	CYRUS OPPORTUNITIES FUND II	1,078,275.51	6/30/2017
ALTERNATIVE INVESTMENTS	CYRUS OPPORTUNITIES FUND II	9,981,862.34	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	8,881.05	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	380.50	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	59,344.35	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	178.46	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	24,159.53	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	3,595,654.80	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-2,436,821.25	6/30/2017
CASH & CASH EQUIVALENTS	FOREIGN TAXES PAYABLE - INTEREST	-178.46	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-13,904.79	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	667.79	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	156,313.77	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-312,714.35	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	499,229.71	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-499,229.71	6/30/2017

CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	476,412.84	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	1,659.22	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE RECLAIM	1,845.74	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	142,279.09	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	49,045.25	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY - BROKER	-6,697.39	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	717,442.79	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-1,221,220.62	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-1,255.74	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	2,189.02	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	89,452.61	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	20,535.31	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-147,745.79	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-2,835.31	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	4,577.44	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-11,960.75	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	65,464.77	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	974,042.68	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-1,019,023.20	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-1,150.29	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-1,189,560.83	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	122.40	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	371.21	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	488,034.56	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-485,101.42	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	12,057.58	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	40,802.45	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	57,414.01	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	1,310,683.79	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-2,622,598.20	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-4,108.87	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	1,059,103.05	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-259,830.56	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	279.72	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-1,202,958.54	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	24.65	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-395,822.40	6/30/2017

CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	366.93	6/30/2017
CASH & CASH EQUIVALENTS	ENGIE 4(2) DISC	246,002.92	6/30/2017
CASH & CASH EQUIVALENTS	PIMCO FDS	22,471,548.19	6/30/2017
CASH & CASH EQUIVALENTS	VIACOM INC DISC	798,800.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA BANK OF AMERICA (BOA	-90,000.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA CITI CASH COLLATERAL	-270,000.00	6/30/2017
CASH & CASH EQUIVALENTS	CME CCP CSFB CCP COLLATERAL	628,000.00	6/30/2017
CASH & CASH EQUIVALENTS	FOB ICE CCP COLLATERAL	253,000.00	6/30/2017
CASH & CASH EQUIVALENTS	FUTURES CASH COLLATERAL HELD	233,000.00	6/30/2017
CASH & CASH EQUIVALENTS	SWAP/ISDA HSBC CASH COLLATERAL	60,000.00	6/30/2017
CASH & CASH EQUIVALENTS	LCH CCP CREDIT SUISSE CASH COL	1,120,000.00	6/30/2017
CASH & CASH EQUIVALENTS	MERRILL LYNCH REPO	-1,580,150.00	6/30/2017
CASH & CASH EQUIVALENTS	MERRILL LYNCH REPO	-138,500.00	6/30/2017
CASH & CASH EQUIVALENTS	MERRILL LYNCH REPO	-310,063.00	6/30/2017
CASH & CASH EQUIVALENTS	RUB/USD SPOT OPTION 2017	-7,376.00	6/30/2017
CASH & CASH EQUIVALENTS	ARGENTINA TREASURY BILL	786,248.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-1,306,423.05	6/30/2017
CASH & CASH EQUIVALENTS	CASH - BROKER	184,974.54	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	12,455,753.24	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	650,933.32	6/30/2017
CASH & CASH EQUIVALENTS	VAR MARGIN ON SWAPS	-731,889.97	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	11,659,734.73	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR INVESTMENTS PURCHASED	-45,140,834.56	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-9,200,173.88	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST PAYABLE-SHORT SELL	-305,672.84	6/30/2017
FIXED INCOME SECURITIES	HELLENIC REPUBLIC GOVERNMENT 144A	115,894.82	6/30/2017
FIXED INCOME SECURITIES	NOVO BANCO SA/LONDON REGS	46,477.47	6/30/2017
FIXED INCOME SECURITIES	UPCB FINANCE VII LTD 144A	224,733.97	6/30/2017
FIXED INCOME SECURITIES	CCP_CD X BP ITRAXX MAIN27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CD X BP ITRAXX MAIN27 5Y	-69,156.11	6/30/2017
FIXED INCOME SECURITIES	CCP_CD X BP ITRAXX SEN27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP CD X BP ITRAXX SEN27 5Y	-21,209.67	6/30/2017
FIXED INCOME SECURITIES	CCP_IFL R EUROSTAT HICPEX TOB	3,888.49	6/30/2017
FIXED INCOME SECURITIES	CCP IFL R EUROSTAT HICPEX TOB	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL SHIRE ACQUISITIONS	-612.45	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL SHIRE ACQUISITIONS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. P EUR-EURIBOR-REUTERS	-33,564.72	6/30/2017

FIXED INCOME SECURITIES	CCP_IRS._P EUR-EURIBOR-REUTERS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R EUR-EURIBOR-REUTERS	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R EUR-EURIBOR-REUTERS	36,357.99	6/30/2017
FIXED INCOME SECURITIES	IFL_R EUROSTAT HICP P 0.9925%	0.00	6/30/2017
FIXED INCOME SECURITIES	IFL R EUROSTAT HICP P 0.9925%	19,533.64	6/30/2017
FIXED INCOME SECURITIES	HELLENIC REPUBLIC GOVERNMENT I	131,969.56	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R JPY-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R JPY-LIBOR-BBA 6M CM	-22,153.19	6/30/2017
FIXED INCOME SECURITIES	IRS P GBP LIB 6M 1.60%	7,405.77	6/30/2017
FIXED INCOME SECURITIES	IRS P GBP LIB 6M 1.60%	5,574.66	6/30/2017
FIXED INCOME SECURITIES	RMAC SECURITIES NS1X A2A REGS	726,071.83	6/30/2017
FIXED INCOME SECURITIES	PETROBRAS GLOBAL FINANCE BV	131,967.47	6/30/2017
FIXED INCOME SECURITIES	LLOYDS BANKING GROUP PLC REGS	430,595.69	6/30/2017
FIXED INCOME SECURITIES	IRS P GBP LIB 6M 1.55%	7,046.80	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS P GB0003M R 1.47%	4,052.50	6/30/2017
FIXED INCOME SECURITIES	CCP_IFL P UK RPI ALL ITEMS NSA	335.48	6/30/2017
FIXED INCOME SECURITIES	CCP_IFL P UK RPI ALL ITEMS NSA	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IFL R UK RPI ALL ITEMS NSA	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IFL R UK RPI ALL ITEMS NSA	-4,476.79	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R GBP-LIBOR-BBA 6M CM	-18,831.97	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R GBP-LIBOR-BBA 6M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	IFL L UL UKRPI	-52,185.00	6/30/2017
FIXED INCOME SECURITIES	IFL S UL UKRPI	0.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	75,981.75	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	98,060.00	6/30/2017
FIXED INCOME SECURITIES	AT&T INC	1,313,468.00	6/30/2017
FIXED INCOME SECURITIES	ABBVIE INC	200,252.00	6/30/2017
FIXED INCOME SECURITIES	ABBVIE INC	102,006.00	6/30/2017
FIXED INCOME SECURITIES	ACE SECURITIES CORP HO HE1 A2D	170,765.50	6/30/2017
FIXED INCOME SECURITIES	ALLERGAN FUNDING SCS	206,164.00	6/30/2017
FIXED INCOME SECURITIES	AEGIS ASSET BACKED SECURI 2 M2	221,614.38	6/30/2017
FIXED INCOME SECURITIES	AEGIS ASSET BACKED SECURI 6 M2	69,288.83	6/30/2017
FIXED INCOME SECURITIES	AEGIS ASSET BACKED SECURI 3 M2	473,330.00	6/30/2017
FIXED INCOME SECURITIES	AIR LEASE CORP	497,610.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	2,296,895.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	3,583,620.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	-1,359.36	6/30/2017

FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	-410,828.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	1,951,433.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG	3,378,540.00	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG OTC	-1,265.62	6/30/2017
FIXED INCOME SECURITIES	COMMIT TO PUR FNMA SF MTG OTC	-1,835.94	6/30/2017
FIXED INCOME SECURITIES	ALLY FINANCIAL INC	1,130,250.00	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUS 36T2 2A3	36,307.47	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUS 28CB A17	239,936.76	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 2R 3A1	36,645.79	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 20 6 A1	366,689.72	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUS 5CB 1A13	69,757.75	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUS 11T1 A12	144,570.33	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUS 11T1 A21	57,291.13	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 9T1 2A2	499,641.77	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRU HY5R 2A1B	460,123.57	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST HY8C A1	251,354.56	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 19 1A1	136,688.54	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 19 1A2	235,976.90	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 19 2A1	135,700.31	6/30/2017
FIXED INCOME SECURITIES	AMERICAN HOME MORTGAGE I 4 1A1	413,548.88	6/30/2017
FIXED INCOME SECURITIES	AMERICAN HOME MORTGAGE I 2 3A2	147,525.89	6/30/2017
FIXED INCOME SECURITIES	AMERICAN INTERNATIONAL GROUP I	102,303.00	6/30/2017
FIXED INCOME SECURITIES	AMERICAN TOWER CORP	714,623.00	6/30/2017
FIXED INCOME SECURITIES	ARGENT MORTGAGE LOAN TRU W1 A1	444,569.61	6/30/2017
FIXED INCOME SECURITIES	ARGENT SECURITIES TRUST M2 A2B	66,212.39	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKED 8 2A3	120,574.96	6/30/2017
FIXED INCOME SECURITIES	ABFC 2004-OPT4 TRUST OPT4 A1	283,166.90	6/30/2017
FIXED INCOME SECURITIES	AVIATION CAPITAL GROUP LL 144A	298,941.00	6/30/2017
FIXED INCOME SECURITIES	BNP PARIBAS SA 144A	220,000.00	6/30/2017
FIXED INCOME SECURITIES	BANC OF AMERICA ALTERNA 5 CB14	133,988.78	6/30/2017
FIXED INCOME SECURITIES	BANC OF AMERICA FUNDING H 4A2	81,402.43	6/30/2017
FIXED INCOME SECURITIES	BANC OF AMERICA FUNDING 8 4A1	91,425.17	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	202,408.00	6/30/2017
FIXED INCOME SECURITIES	BANK OF AMERICA CORP	301,101.00	6/30/2017
FIXED INCOME SECURITIES	BARCLAYS BANK PLC	571,875.00	6/30/2017
FIXED INCOME SECURITIES	BAYVIEW OPPORTUNIT RN2 A1 144A	564,974.13	6/30/2017
FIXED INCOME SECURITIES	BEAR STEARNS ARM TRUST 11 1A2	16,617.70	6/30/2017

FIXED INCOME SECURITIES	BEAR STEARNS ALT-A TRUS 2 23A1	205,120.57	6/30/2017
FIXED INCOME SECURITIES	BEAR STEARNS ALT-A TRUS 4 23A2	286,916.41	6/30/2017
FIXED INCOME SECURITIES	BEAR STEARNS ALT-A TRUST 1 1A1	429,384.78	6/30/2017
FIXED INCOME SECURITIES	BEAR STEARNS ASSET BACK HE3 M1	381,164.00	6/30/2017
FIXED INCOME SECURITIES	BEAR STEARNS ASSET BA SD1 1A2A	104,908.04	6/30/2017
FIXED INCOME SECURITIES	BEAR STEARNS MORTGAGE AR5 1A1A	296,906.67	6/30/2017
FIXED INCOME SECURITIES	BEAR STEARNS MORTGAGE AR5 1A1	402,067.90	6/30/2017
FIXED INCOME SECURITIES	BOSTON SCIENTIFIC CORP	706,426.00	6/30/2017
FIXED INCOME SECURITIES	BRIXMOR OPERATING PARTNERSHIP	390,972.00	6/30/2017
FIXED INCOME SECURITIES	BROADCOM CORP / BROADCOM 144A	500,725.00	6/30/2017
FIXED INCOME SECURITIES	CBS CORP	693,280.00	6/30/2017
FIXED INCOME SECURITIES	CENT CLO 19 LTD 19A A1A 144A	300,093.00	6/30/2017
FIXED INCOME SECURITIES	CHL MORTGAGE PASS-THROUG 21 A2	206,218.35	6/30/2017
FIXED INCOME SECURITIES	CHL MORTGAGE PASS-THROU J2 2A8	39,936.09	6/30/2017
FIXED INCOME SECURITIES	CIT GROUP INC 144A	210,000.00	6/30/2017
FIXED INCOME SECURITIES	CIT MORTGAGE LOAN TR 1 1A 144A	484,344.02	6/30/2017
FIXED INCOME SECURITIES	CIT MORTGAGE LOAN T 1 1M1 144A	473,791.70	6/30/2017
FIXED INCOME SECURITIES	CNPC GENERAL CAPITAL LTD 144A	704,298.00	6/30/2017
FIXED INCOME SECURITIES	CSMC SERIES 2017- 1A CL A 144A	442,314.81	6/30/2017
FIXED INCOME SECURITIES	CVS HEALTH CORP	92,537.75	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKE 23 2A3	255,063.35	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACK BC5 2A3	98,635.75	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACK AB4 2A3	351,111.43	6/30/2017
FIXED INCOME SECURITIES	CWABS ASSET-BACKED CERT 16 MV1	813,594.50	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKE BC4 M1	54,875.90	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUS 35CB 1A1	374,207.16	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 25T1 A5	251,007.78	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST 2 38 A1	291,416.91	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKE 20 2A3	444,484.07	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST OC2 2A3	70,778.75	6/30/2017
FIXED INCOME SECURITIES	CHL MORTGAGE PASS-THROUG 30 A5	156,243.97	6/30/2017
FIXED INCOME SECURITIES	CWABS ASSET-BACKED CERT 12 2A3	275,606.47	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKED 13 1A	334,653.27	6/30/2017
FIXED INCOME SECURITIES	CHL MORTGAGE PASS-THROU 29 3A1	339,251.57	6/30/2017
FIXED INCOME SECURITIES	CHL MORTGAGE PASS-THROUG 2 2A3	8,094.98	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKED 9 2A3	217,752.03	6/30/2017
FIXED INCOME SECURITIES	CARDINAL HEALTH INC	500,495.00	6/30/2017

FIXED INCOME SECURITIES	CELGENE CORP	301,158.00	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMMUNICATIONS OPERATI	108,032.00	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMMUNICATIONS OPERATI	106,547.00	6/30/2017
FIXED INCOME SECURITIES	CHARTER COMM OPERATING 5/16	99,065.01	6/30/2017
FIXED INCOME SECURITIES	CHESAPEAKE ENERGY CORP	196,000.00	6/30/2017
FIXED INCOME SECURITIES	CHL MORTGAGE PASS-THROU 16 2A1	261,543.82	6/30/2017
FIXED INCOME SECURITIES	CITIGROUP MORTGAGE LOAN T 6 A1	296,258.90	6/30/2017
FIXED INCOME SECURITIES	CITIGROUP MORTGAGE LO AHL1 A2B	151,544.40	6/30/2017
FIXED INCOME SECURITIES	CITIGROUP MORTGAGE LOA 10 3A3A	18,169.18	6/30/2017
FIXED INCOME SECURITIES	CREDIT SUISSE GROUP FUNDING GU	277,161.50	6/30/2017
FIXED INCOME SECURITIES	ADJUSTABLE RATE MORTGAGE 1 6A1	219,098.80	6/30/2017
FIXED INCOME SECURITIES	CSMC MORTGAGE-BACKED TRU 6 1A5	73,834.07	6/30/2017
FIXED INCOME SECURITIES	CWABS ASSET-BACKED CERTIF 7 1A	30,621.48	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUS OC6 2A2A	230,647.54	6/30/2017
FIXED INCOME SECURITIES	CWABS ASSET-BACKED CERTI 18 1A	327,966.79	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRU OC11 2A2A	158,007.28	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKED 1 2A3	198,755.19	6/30/2017
FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACKED 1 2A4	222,540.00	6/30/2017
FIXED INCOME SECURITIES	ALTERNATIVE LOAN TRUST OC9 A2A	69,860.26	6/30/2017
FIXED INCOME SECURITIES	DR HORTON INC	415,380.00	6/30/2017
FIXED INCOME SECURITIES	DAIMLER FINANCE NORTH AME 144A	200,714.00	6/30/2017
FIXED INCOME SECURITIES	DAIMLER FINANCE NORTH AME 144A	396,192.00	6/30/2017
FIXED INCOME SECURITIES	DEUTSCHE ALT-A SECURITIE 2 2A1	791,300.50	6/30/2017
FIXED INCOME SECURITIES	DEUTSCHE BANK AG/LONDON	100,660.00	6/30/2017
FIXED INCOME SECURITIES	DEUTSCHE BANK AG	524,340.00	6/30/2017
FIXED INCOME SECURITIES	DELL INTERNATIONAL LLC / 144A	716,366.00	6/30/2017
FIXED INCOME SECURITIES	DELL INTERNATIONAL LLC / 144A	52,711.00	6/30/2017
FIXED INCOME SECURITIES	DIAMOND RESORTS 8/16 COV-LITE	500,360.63	6/30/2017
FIXED INCOME SECURITIES	DISH DBS CORP	202,564.00	6/30/2017
FIXED INCOME SECURITIES	ERAC USA FINANCE LLC 144A	292,911.00	6/30/2017
FIXED INCOME SECURITIES	EBAY INC	301,596.00	6/30/2017
FIXED INCOME SECURITIES	ELLINGTON LOAN ACQUI 2 A1 144A	389,123.77	6/30/2017
FIXED INCOME SECURITIES	ENERGY TRANSFER PARTNERS LP	313,449.00	6/30/2017
FIXED INCOME SECURITIES	EQUIFIRST LOAN SECUR 1 A1 144A	245,190.43	6/30/2017
FIXED INCOME SECURITIES	FNMA POOL #0AL8946	1,378,164.51	6/30/2017
FIXED INCOME SECURITIES	FIRST FRANKLIN MORTGAGE FF3 1A	426,358.98	6/30/2017
FIXED INCOME SECURITIES	FIRST FRANKIN MORTGAGE FF7 M3	246,832.50	6/30/2017

FIXED INCOME SECURITIES	FORD MOTOR CREDIT CO LLC	502,740.00	6/30/2017
FIXED INCOME SECURITIES	FORD MOTOR CREDIT CO LLC	800,240.00	6/30/2017
FIXED INCOME SECURITIES	FREMONT HOME LOAN TRUST 2 1 M5	281,412.00	6/30/2017
FIXED INCOME SECURITIES	GSAMP TRUST 2007-NC1 NC1 A2B	45,100.00	6/30/2017
FIXED INCOME SECURITIES	GSAMP TRUST 2007-NC1 NC1 A2C	45,414.51	6/30/2017
FIXED INCOME SECURITIES	GSR MORTGAGE LOAN TRUS AR1 2A1	210,707.92	6/30/2017
FIXED INCOME SECURITIES	GSAMP TRUST 2004-WF WF M2	79,285.86	6/30/2017
FIXED INCOME SECURITIES	GSAMP TRUST 2006-FM2 FM2 A2C	180,058.79	6/30/2017
FIXED INCOME SECURITIES	GSR MORTGAGE LOAN TRUST 2F 3A3	41,130.53	6/30/2017
FIXED INCOME SECURITIES	GENERAL MOTORS CO	203,512.00	6/30/2017
FIXED INCOME SECURITIES	GENERAL MOTORS FINANCIAL CO IN	332,553.00	6/30/2017
FIXED INCOME SECURITIES	GENWORTH HOLDINGS INC	299,625.00	6/30/2017
FIXED INCOME SECURITIES	GLOBAL MORTGAGE SECU A A2 144A	456,556.83	6/30/2017
FIXED INCOME SECURITIES	GOLDMAN SACHS GROUP INC/THE	503,735.00	6/30/2017
FIXED INCOME SECURITIES	GOLDMAN SACHS GROUP INC/THE	202,172.00	6/30/2017
FIXED INCOME SECURITIES	GREENPOINT MORTGAGE FU AR3 4A1	397,444.19	6/30/2017
FIXED INCOME SECURITIES	HSBC HOLDINGS PLC	205,462.00	6/30/2017
FIXED INCOME SECURITIES	HSBC HOLDINGS PLC	211,998.00	6/30/2017
FIXED INCOME SECURITIES	HSI ASSET LOAN OBLIGATI WF1 A3	417,353.38	6/30/2017
FIXED INCOME SECURITIES	HSI ASSET SECURITIZATI WF1 1A1	391,701.98	6/30/2017
FIXED INCOME SECURITIES	IMPAC SECURED ASSETS TR 5 1A1C	360,949.53	6/30/2017
FIXED INCOME SECURITIES	INDUSTRIAL & COMMERCIAL BANK O	800,936.00	6/30/2017
FIXED INCOME SECURITIES	HOME EQUITY MORTGAGE LOAN B M6	690,130.00	6/30/2017
FIXED INCOME SECURITIES	INDYMAC INDX MORTGAG AR12 2A1A	353,886.99	6/30/2017
FIXED INCOME SECURITIES	INDYMAC INDX MORTGAGE AR6 2A1A	473,308.63	6/30/2017
FIXED INCOME SECURITIES	INDYMAC INDX MORTGAGE AR9 2A1	51,131.02	6/30/2017
FIXED INCOME SECURITIES	INDYMAC INDX MORTGAG AR14 1A3A	595,316.96	6/30/2017
FIXED INCOME SECURITIES	INTERNATIONAL LEASE FINAN 144A	846,680.00	6/30/2017
FIXED INCOME SECURITIES	INTERNATIONAL LEASE FINANCE CO	353,223.00	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE & CO	312,861.00	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE & CO	206,222.00	6/30/2017
FIXED INCOME SECURITIES	JP MORGAN MORTGAGE ACQU HE2 A5	363,544.00	6/30/2017
FIXED INCOME SECURITIES	JP MORGAN MORTGAGE ACQ FRE2 M1	188,054.00	6/30/2017
FIXED INCOME SECURITIES	JP MORGAN ALTERNATIVE S1 1A19	56,564.86	6/30/2017
FIXED INCOME SECURITIES	JP MORGAN ALTERNAT R4 2A1 144A	422,689.24	6/30/2017
FIXED INCOME SECURITIES	JPMORGAN CHASE BANK NA	505,125.00	6/30/2017
FIXED INCOME SECURITIES	KB HOME	162,000.00	6/30/2017

FIXED INCOME SECURITIES	KINDER MORGAN INC/DE	100,054.00	6/30/2017
FIXED INCOME SECURITIES	KRAFT HEINZ FOODS CO	102,827.00	6/30/2017
FIXED INCOME SECURITIES	KUWAIT INTERNATIONAL GOVE 144A	1,003,500.00	6/30/2017
FIXED INCOME SECURITIES	LEHMAN XS TRUST 2006-7 7 1A1A	461,328.23	6/30/2017
FIXED INCOME SECURITIES	LEHMAN XS TRUST 2007-1 1 1A4	234,198.37	6/30/2017
FIXED INCOME SECURITIES	LONG BEACH MORTGAGE LOA WL1 M4	556,486.40	6/30/2017
FIXED INCOME SECURITIES	LONG BEACH MORTGAGE LOAN 4 1A	306,133.29	6/30/2017
FIXED INCOME SECURITIES	MASTR ASSET BACKED SEC WMC3 A4	104,266.22	6/30/2017
FIXED INCOME SECURITIES	MARKS & SPENCER PLC 144A	457,245.00	6/30/2017
FIXED INCOME SECURITIES	MASCO CORP	410,788.00	6/30/2017
FIXED INCOME SECURITIES	MASTR ASSET BACKED SEC FRE1 M1	161,285.15	6/30/2017
FIXED INCOME SECURITIES	MASTR ASSET BACKED SECU AM1 A3	106,009.61	6/30/2017
FIXED INCOME SECURITIES	MASTR ASSET BACKED SEC WMC1 A3	278,344.56	6/30/2017
FIXED INCOME SECURITIES	MASTR ASSET BACKED SEC WMC4 A3	426,213.09	6/30/2017
FIXED INCOME SECURITIES	MEDTRONIC INC	362,194.00	6/30/2017
FIXED INCOME SECURITIES	MERRILL LYNCH MOR AR1 A2C 144A	406,094.90	6/30/2017
FIXED INCOME SECURITIES	MERRILL LYNCH MORTGAGE HE6 A2B	151,291.82	6/30/2017
FIXED INCOME SECURITIES	MERRILL LYNCH ALTERNATI A2 A3C	435,067.49	6/30/2017
FIXED INCOME SECURITIES	MERRILL LYNCH MORTGAG MLN1 A2D	275,120.00	6/30/2017
FIXED INCOME SECURITIES	MIZUHO FINANCIAL GROUP INC	200,940.00	6/30/2017
FIXED INCOME SECURITIES	MIZUHO BANK LTD 144A	604,392.00	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY	208,748.00	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP WMC5 M5	197,754.00	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP HE3 A2D	82,833.01	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP HE6 A2B	59,932.50	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP HE7 A2C	232,250.34	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP HE7 A2D	624,388.31	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP HE4 A2B	815,440.67	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP NC3 A2B	100,971.83	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY ABS CAP HE7 A2C	156,056.00	6/30/2017
FIXED INCOME SECURITIES	MORGAN STANLEY A SEA1 1A1 144A	424,567.46	6/30/2017
FIXED INCOME SECURITIES	NACC REPERFORMING L R2 A2 144A	94,803.61	6/30/2017
FIXED INCOME SECURITIES	NATIONAL COLLEGIATE STUDE 1 A4	7,987.94	6/30/2017
FIXED INCOME SECURITIES	NATIONSTAR MORTGAGE LLC / NATI	200,500.00	6/30/2017
FIXED INCOME SECURITIES	NISSAN MOTOR ACCEPTANCE C 144A	200,490.00	6/30/2017
FIXED INCOME SECURITIES	NOMURA HOME EQUITY LOAN FM1 M3	516,660.00	6/30/2017
FIXED INCOME SECURITIES	NOVASTAR MORTGAGE FUNDING 3 M6	294,118.76	6/30/2017

FIXED INCOME SECURITIES	OMAN GOVERNMENT INTERNATI 144A	199,500.00	6/30/2017
FIXED INCOME SECURITIES	ONEMAIN FINANCIAL HOLDING 144A	525,000.00	6/30/2017
FIXED INCOME SECURITIES	OPTION ONE MORTGAGE LOAN 4 M2	165,289.82	6/30/2017
FIXED INCOME SECURITIES	OPTION ONE MORTGAGE LOAN 1 2A3	53,443.94	6/30/2017
FIXED INCOME SECURITIES	OPTION ONE MORTGAGE LOAN 1 2A4	162,070.74	6/30/2017
FIXED INCOME SECURITIES	PARK PLACE SECURITIES WCW3 M3	388,915.02	6/30/2017
FIXED INCOME SECURITIES	PEOPLE'S CHOICE HOME LOAN 3 M2	59,628.27	6/30/2017
FIXED INCOME SECURITIES	PEOPLE'S FINANCIAL REALT 1 2A2	115,440.86	6/30/2017
FIXED INCOME SECURITIES	PETROBRAS GLOBAL FINANCE BV	24,581.25	6/30/2017
FIXED INCOME SECURITIES	PETROBRAS GLOBAL FINANCE BV	66,416.25	6/30/2017
FIXED INCOME SECURITIES	PETROBRAS GLOBAL FINANCE BV	722,050.00	6/30/2017
FIXED INCOME SECURITIES	PIMCO FDS PAC INVT MGMT SER	25,489,702.78	6/30/2017
FIXED INCOME SECURITIES	QVC INC	505,540.00	6/30/2017
FIXED INCOME SECURITIES	RALI SERIES 2006-QA8 TR QA8 A2	388,763.60	6/30/2017
FIXED INCOME SECURITIES	RALI SERIES 2007-QA4 T QA4 A1B	51,830.24	6/30/2017
FIXED INCOME SECURITIES	RALI SERIES 2006-QS13 QS13 1A5	390,199.96	6/30/2017
FIXED INCOME SECURITIES	RAMP SERIES 2006-NC2 TR NC2 A3	192,520.00	6/30/2017
FIXED INCOME SECURITIES	RASC SERIES 2006-KS9 T KS9 A13	299,175.57	6/30/2017
FIXED INCOME SECURITIES	HOME EQUITY LOAN TRUS HSA1 A13	271,206.28	6/30/2017
FIXED INCOME SECURITIES	RASC SERIES 2005-EMX2 EMX2 M7	125,939.77	6/30/2017
FIXED INCOME SECURITIES	RESIDENTIAL ASSET SECUR A8 2A1	803,946.66	6/30/2017
FIXED INCOME SECURITIES	RAMP SERIES 2005-EFC3 EFC3 M5	477,430.00	6/30/2017
FIXED INCOME SECURITIES	RASC SERIES 2006-KS1 TR KS1 M1	199,566.00	6/30/2017
FIXED INCOME SECURITIES	REYNOLDS GROUP ISSUER INC 144A	304,875.00	6/30/2017
FIXED INCOME SECURITIES	NAVIENT CORP	208,250.00	6/30/2017
FIXED INCOME SECURITIES	NAVIENT CORP	208,000.00	6/30/2017
FIXED INCOME SECURITIES	SLM CORP	102,000.00	6/30/2017
FIXED INCOME SECURITIES	STARM MORTGAGE LOAN TRUS 1 3A2	647,715.25	6/30/2017
FIXED INCOME SECURITIES	STARM MORTGAGE LOAN TRUS 2 2A1	46,261.01	6/30/2017
FIXED INCOME SECURITIES	SANTANDER UK PLC	403,240.00	6/30/2017
FIXED INCOME SECURITIES	SECURITIZED ASSET BACKE FR3 A3	44,571.40	6/30/2017
FIXED INCOME SECURITIES	SEQUA 4/17 COV-LITE TL	703,500.00	6/30/2017
FIXED INCOME SECURITIES	SHIRE ACQUISITIONS INVESTMENTS	796,288.00	6/30/2017
FIXED INCOME SECURITIES	SLOVENIA GOVERNMENT INTER 144A	307,503.00	6/30/2017
FIXED INCOME SECURITIES	SOUNDVIEW HOME LOAN TRUST 4 M3	179,640.00	6/30/2017
FIXED INCOME SECURITIES	SOUNDVIEW HOME LOAN T WMC1 3A1	90,106.44	6/30/2017
FIXED INCOME SECURITIES	SOUNDVIEW HOME LOAN T WMC1 3A2	155,971.53	6/30/2017

FIXED INCOME SECURITIES	SPRINT COMMUNICATIONS 2/17 TL	598,374.32	6/30/2017
FIXED INCOME SECURITIES	STANWICH MORTGA NPA1 NOTE 144A	306,692.60	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET INVESTME 8 M1	692,592.00	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET MORTGA AR8 A2	486,951.38	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ADJUSTABLE RA 5 2A1	71,312.18	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET EQ1A A1 144A	786,807.15	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET MORTG AR6 2A1	30,899.77	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET SECURI WF3 A1	228,120.22	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET MORT AR7 A1BG	422,695.62	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ASSET INVES BNC3 A3	77,587.07	6/30/2017
FIXED INCOME SECURITIES	STRUCTURED ADJUSTABLE RA 9 1A1	64,005.11	6/30/2017
FIXED INCOME SECURITIES	SUMITOMO MITSUI FINANCIAL GROU	203,178.00	6/30/2017
FIXED INCOME SECURITIES	SUMITOMO MITSUI FINANCIAL GROU	497,905.00	6/30/2017
FIXED INCOME SECURITIES	TELOS CLO 2016-7 LTD 7A A 144A	271,979.26	6/30/2017
FIXED INCOME SECURITIES	TORONTO-DOMINION BANK/THE	204,326.00	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	1,369,531.58	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	313,827.14	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	1,745,212.50	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	773,483.24	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY BOND	279,105.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,581,011.90	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	1,594,705.27	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	6,791,321.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,002,580.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	653,701.65	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	2,675,646.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,694,016.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,819,635.30	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	381,908.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	3,162,184.44	6/30/2017
FIXED INCOME SECURITIES	US TREAS-CPI INFLAT	1,689,957.49	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	1,506,975.00	6/30/2017
FIXED INCOME SECURITIES	U S TREASURY NOTE	16,763,955.00	6/30/2017
FIXED INCOME SECURITIES	VOLT LV LLC NPL2 A1 144A	281,245.06	6/30/2017
FIXED INCOME SECURITIES	VERIZON COMMUNICATIONS INC	888,632.00	6/30/2017
FIXED INCOME SECURITIES	VOLKSWAGEN GROUP OF AMERI 144A	200,182.00	6/30/2017
FIXED INCOME SECURITIES	VOLKSWAGEN GROUP OF AMERI 144A	201,106.00	6/30/2017

FIXED INCOME SECURITIES	VOLT XLII LLC NPL2 A1 144A	0.01	6/30/2017
FIXED INCOME SECURITIES	VOLT LVII LLC NPL4 A1 144A	173,597.05	6/30/2017
FIXED INCOME SECURITIES	WEA FINANCE LLC / WESTFIE 144A	200,000.00	6/30/2017
FIXED INCOME SECURITIES	WAMU MORTGAGE PASS-TH AR16 1A1	143,801.28	6/30/2017
FIXED INCOME SECURITIES	WAMU MORTGAGE PASS-THR HY6 1A1	69,665.87	6/30/2017
FIXED INCOME SECURITIES	WAMU MORTGAGE PASS-THR HY5 3A1	48,067.31	6/30/2017
FIXED INCOME SECURITIES	WAMU ASSET-BACKED CERTI HE1 1A	331,344.22	6/30/2017
FIXED INCOME SECURITIES	WAMU MORTGAGE PASS-THR HY3 2A1	44,429.54	6/30/2017
FIXED INCOME SECURITIES	WAMU MORTGAGE PASS-TH AR18 2A2	455,932.90	6/30/2017
FIXED INCOME SECURITIES	WASHINGTON MUTUAL MORTG 10 1CB	347,279.31	6/30/2017
FIXED INCOME SECURITIES	WASHINGTON MUTUAL MORTG 5 2CB6	69,389.89	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	101,410.00	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO & CO	25,375.25	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO MORTGAGE AR16 7A1	16,723.21	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO MORTGAGE B AR2 1A1	634,609.68	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO MORTGAGE BA AR3 A3	63,663.58	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO MORTGAGE B AR2 2A1	269,714.85	6/30/2017
FIXED INCOME SECURITIES	WELLS FARGO ALTERNATIV PA4 2A1	32,834.90	6/30/2017
FIXED INCOME SECURITIES	CENTURYLINK 2/17 BRIDGE	199,000.00	6/30/2017
FIXED INCOME SECURITIES	CENTURYLINK 2/17 TLB	494,030.00	6/30/2017
FIXED INCOME SECURITIES	FORTRESS INVESTMENT 6/17 TLB	201,084.00	6/30/2017
FIXED INCOME SECURITIES	EFIH 6/17 DIP DELAYED TL	401,000.00	6/30/2017
FIXED INCOME SECURITIES	CCP IRS C US0006M R 2.00%	-55,416.67	6/30/2017
FIXED INCOME SECURITIES	CCP IRS C US0006M R 1.65%	55,615.29	6/30/2017
FIXED INCOME SECURITIES	CCP IRS. R USD-LIBOR-BBA 3M CM	420,906.40	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.98 P US0003M 02/23/23	-938.59	6/30/2017
FIXED INCOME SECURITIES	OTC USD ESTRAD 8.72 SW30	0.00	6/30/2017
FIXED INCOME SECURITIES	OTC USD ESTRAD 8.72 SW30	0.00	6/30/2017
FIXED INCOME SECURITIES	SINOPEC CAPITAL 2013 LTD REGS	199,740.00	6/30/2017
FIXED INCOME SECURITIES	AK TRANSNEFT OJSC VIA TRA REGS	532,026.00	6/30/2017
FIXED INCOME SECURITIES	GAZPROM OAO VIA GAZ CAPIT REGS	333,078.00	6/30/2017
FIXED INCOME SECURITIES	SLOVENIA GOVERNMENT INTER REGS	205,002.40	6/30/2017
FIXED INCOME SECURITIES	RIO OIL FINANCE TRUST SER REGS	217,025.45	6/30/2017
FIXED INCOME SECURITIES	INT FLR US @ 1 08/15/19	-14,614.16	6/30/2017
FIXED INCOME SECURITIES	INT FLR US @ 1.625 08/15/19	81,147.22	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 53BPS R 2.97%	50,590.88	6/30/2017

FIXED INCOME SECURITIES	IRS P USD 5Y 11BPS R 2.6%	-55,730.91	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 10BPS R 2.6%	-28,234.83	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 50BPS R 2.97%	25,295.44	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 10BPS R 2.7%	-75,072.41	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 48BPS R 3.05%	62,932.16	6/30/2017
FIXED INCOME SECURITIES	IRS R 1.88000 C US0003M 071124	-8.65	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.48000 P US0003M 071124	-0.01	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.6950000 P US0003M	16,340.75	6/30/2017
FIXED INCOME SECURITIES	IRS R 2.7000000 P US0003M	13,598.44	6/30/2017
FIXED INCOME SECURITIES	IRS R 3.0200 P US0003M 022023	-3,187.62	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 5Y 22BPS R 2.2%	-224,387.24	6/30/2017
FIXED INCOME SECURITIES	IRS P USD 30Y 10BPS R 2.56%	211,442.79	6/30/2017
FIXED INCOME SECURITIES	IRS R 3.00 P US0003M 03/05/23	-972.88	6/30/2017
FIXED INCOME SECURITIES	CCP_CDX._BP UL CDX-NAIGS28V1-5	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDX. BP UL CDX-NAIGS28V1-5	-11,134.20	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL REPUBLIC OF ITALY	11,782.52	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL REPUBLIC OF ITALY	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL PEOPLE'S REPUBLIC O	4,894.74	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL PEOPLE'S REPUBLIC O	0.00	6/30/2017
FIXED INCOME SECURITIES	CDX SP UL CMBX.NA.AAA.4_4	-15.38	6/30/2017
FIXED INCOME SECURITIES	CDX_SP UL CMBX.NA.AAA.4_4	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL REPUBLIC OF ITALY	11,646.80	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL REPUBLIC OF ITALY	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL NAVIENT CORPORA	19,716.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL NAVIENT CORPORA	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL COLOM	-928.67	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL COLOM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._BP UL KRAFT HEINZ FOO	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. BP UL KRAFT HEINZ FOO	-2,234.40	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS. SP UL VERIZON COMMUNI	726.20	6/30/2017
FIXED INCOME SECURITIES	CCP_CDS._SP UL VERIZON COMMUNI	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL FEDERATIVE REPUBLIC	-12,564.02	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL FEDERATIVE REPUBLIC	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL IMEX	-1,207.91	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL IMEX	0.00	6/30/2017
FIXED INCOME SECURITIES	CDS SP UL KINGDOM OF SAUDI AR	-4,721.97	6/30/2017
FIXED INCOME SECURITIES	CDS_SP UL KINGDOM OF SAUDI AR	0.00	6/30/2017

FIXED INCOME SECURITIES	CXT SP UL CDX.NA.IG.21	53,705.40	6/30/2017
FIXED INCOME SECURITIES	CXT_SP UL CDX.NA.IG.21	0.00	6/30/2017
FIXED INCOME SECURITIES	CXT SP UL CDX.NA.HY.23	142,156.95	6/30/2017
FIXED INCOME SECURITIES	CXT_SP UL CDX.NA.HY.23	0.00	6/30/2017
FIXED INCOME SECURITIES	CXT SP UL CDX.NA.IG.23	15,113.58	6/30/2017
FIXED INCOME SECURITIES	CXT_SP UL CDX.NA.IG.23	0.00	6/30/2017
FIXED INCOME SECURITIES	CXT SP UL CDX.NA.IG.21	34,634.07	6/30/2017
FIXED INCOME SECURITIES	CXT_SP UL CDX.NA.IG.21	0.00	6/30/2017
FIXED INCOME SECURITIES	CXT SP UL CDX.NA.IG.21	68,474.39	6/30/2017
FIXED INCOME SECURITIES	CXT_SP UL CDX.NA.IG.21	0.00	6/30/2017
FIXED INCOME SECURITIES	CXT SP UL CDX.NA.HY.27	81,924.50	6/30/2017
FIXED INCOME SECURITIES	CXT_SP UL CDX.NA.HY.27	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-11,080.19	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-9,320.41	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-30,978.52	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	-20,961.76	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	2,443.32	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	47,534.41	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	139,277.52	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	314,465.09	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	47,178.06	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	218,069.77	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	756,463.54	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	8,533.07	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS._R USD-LIBOR-BBA 3M CM	0.00	6/30/2017

FIXED INCOME SECURITIES	CCP_IRS. R USD-LIBOR-BBA 3M CM	9,271.46	6/30/2017
FIXED INCOME SECURITIES	CCP_CD X SP UL IG 27 5Y	-9,264.60	6/30/2017
FIXED INCOME SECURITIES	CCP CDX SP UL IG 27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP BP CDX HY27 5Y	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_BP CDX HY27 5Y	-668,499.48	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P_1.75%	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P 1.75%	14,819.81	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P 2.25%	0.00	6/30/2017
FIXED INCOME SECURITIES	CCP_IRS R LIB3M 100BPS P 2.25%	105,257.18	6/30/2017
FUTURES CONTRACTS	AUSTRALIAN 10YR BOND FUT (SFE)	-1,498.20	6/30/2017
FUTURES CONTRACTS	EURO-OAT FUTURE (EUX)	49,556.89	6/30/2017
FUTURES CONTRACTS	US TREAS BD FUTURE (CBT)	-26,625.01	6/30/2017
FUTURES CONTRACTS	US 10 YR TREAS NTS FUT SEP 17	-13,000.00	6/30/2017
FUTURES CONTRACTS	US 10YR NOTE FUT (CBT) SEP 17	-406.25	6/30/2017
FUTURES CONTRACTS	US 10 YR TREAS NTS FUT SEP 17	-1,625.00	6/30/2017
FUTURES CONTRACTS	90DAY EURODOLLAR FUTURE (CME)	-51,173.70	6/30/2017
FUTURES CONTRACTS	US 5YR TREAS NTS FUTURE (CBT)	-90,702.94	6/30/2017
FUTURES CONTRACTS	US ULTRA BOND (CBT)	13,593.87	6/30/2017
PREFERRED SECURITIES	AMERICAN EXPRESS CO	101,650.00	6/30/2017
PREFERRED SECURITIES	KBC BANK NV REGS	618,000.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	482,481.95	6/30/2017
PRIVATE EQUITY	EIG FUND XVI LP	17,669,905.37	6/30/2017
PRIVATE EQUITY	SANKATY MIDDLE MARKET	24,189,585.20	6/30/2017
ALTERNATIVE INVESTMENTS	OPRY ONE LP	262,679.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	564,432.36	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	45.96	6/30/2017
PRIVATE EQUITY	ANCHORAGE ILLIQUID	39,265,644.08	6/30/2017
PRIVATE EQUITY	COURAGE CREDIT OPPORTUNITIES	10,121,790.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	9.01	6/30/2017
PRIVATE EQUITY	HAYFIN DIRECT LENDING LP	35,222,516.65	6/30/2017
CASH & CASH EQUIVALENTS	CASH	1.22	6/30/2017
PRIVATE EQUITY	ACCEL-KKR STRUCTURES CAP PART	3,353,592.65	6/30/2017
PRIVATE EQUITY	MARATHON EUROPEAN CREDIT	40,703,936.77	6/30/2017
CASH & CASH EQUIVALENTS	CASH	285,294.32	6/30/2017
REAL ESTATE	PRINCIPAL REAL ESTATE DEBT	23,123,747.61	6/30/2017
PRIVATE EQUITY	CENTERBRIDGE CAPITAL PARTNERS	9,944,555.00	6/30/2017
PRIVATE EQUITY	OSP VALUE FUND	49,651,552.23	6/30/2017

PRIVATE EQUITY	GARRISON OPPORTUNITY IV	25,764,003.00	6/30/2017
ALTERNATIVE INVESTMENTS	OAKTREE EUROPEAN PRINCIPAL	5,158,570.00	6/30/2017
PRIVATE EQUITY	MARATHON EURO CREDIT	18,251,797.57	6/30/2017
PRIVATE EQUITY	PIMCO GLOBAL INCOME	36,869,858.52	6/30/2017
ALTERNATIVE INVESTMENTS	ANCHORAGE SHORT CREDIT FUND	29,436,371.81	6/30/2017
PRIVATE EQUITY	ATHYRIUM OPPORTUNITIES II	17,484,149.42	6/30/2017
PRIVATE EQUITY	MARATHON LOAN OPPORTUNITIES	23,815,752.00	6/30/2017
PRIVATE EQUITY	MARATHON LOAN OPPORTUNITIES	11,841,840.00	6/30/2017
PRIVATE EQUITY	MARATHON LOAN OPPORTUNITIES	41,150,321.83	6/30/2017
CASH & CASH EQUIVALENTS	CASH	0.27	6/30/2017
PRIVATE EQUITY	HEITMAN REAL ESTATE DEBT	28,582,932.39	6/30/2017
EQUITY	PIMCO COF II LP	8,508,499.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	336,978.98	6/30/2017
PRIVATE EQUITY	HARBOURVEST PARTNERS VIII -	3,469,971.00	6/30/2017
PRIVATE EQUITY	HARBOURVEST PARTNERS VIII MEZZ	961,597.00	6/30/2017
PRIVATE EQUITY	HARBOURVEST PARTNERS VIII -	10,614,562.00	6/30/2017
PRIVATE EQUITY	DOVER STREET VII LP	3,172,582.00	6/30/2017
PRIVATE EQUITY	DOVER STREET VII AIV LP	129,352.00	6/30/2017
PRIVATE EQUITY	HARBOURVEST INTL PEP VI	22,052,777.19	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	205,253.22	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	-205,309.54	6/30/2017
CASH & CASH EQUIVALENTS	FFX CONTRACTS RECEIVABLE	205,169.40	6/30/2017
PRIVATE EQUITY	PANTHEON EUROPE FUND VI	15,904,786.12	6/30/2017
PRIVATE EQUITY	PANTHEON USA FD IV	658,094.00	6/30/2017
PRIVATE EQUITY	PANTHEON USA FUND VII LP	15,870,557.00	6/30/2017
PRIVATE EQUITY	PANTHEON GLOBAL SECONDARY FD	7,808,604.00	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	197.10	6/30/2017
PRIVATE EQUITY	GREENSPRING GLOBAL PTNR VB LP	44,999,113.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	1,800,000.00	6/30/2017
PRIVATE EQUITY	FORT WASH FD VII LP	35,497,706.00	6/30/2017
PRIVATE EQUITY	AXIOM ASIA PRIVATE CAP FD III	19,220,734.00	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	223.60	6/30/2017
PRIVATE EQUITY	GREENSPRINGS OPPORTUNITY II	20,087,655.00	6/30/2017
PRIVATE EQUITY	HARBOURVEST 2013 DIRECT FUND	49,603,336.00	6/30/2017
PRIVATE EQUITY	HARBOURVEST DOVER STREET VIII	16,234,994.00	6/30/2017
PRIVATE EQUITY	EUROPE SMALL BUYOUT FUND	14,829,696.85	6/30/2017
PRIVATE EQUITY	FORT WASHINGTON FUND VIII	34,082,748.00	6/30/2017

PRIVATE EQUITY	GREENSPRING GE III	8,642,838.00	6/30/2017
PRIVATE EQUITY	GREENSPRING GLOBAL PARTNERS VI	35,104,689.00	6/30/2017
PRIVATE EQUITY	GREENSPRING SECONDARIES FUND I	23,385,987.00	6/30/2017
PRIVATE EQUITY	GREENSPRING OPPS III LP	11,808,918.00	6/30/2017
PRIVATE EQUITY	GREENSPRING GP VII	18,994,680.00	6/30/2017
PRIVATE EQUITY	ACCEL KKR CAP PART V	1,109,803.54	6/30/2017
PRIVATE EQUITY	AXIOM ASIA IV	11,360,235.00	6/30/2017
PRIVATE EQUITY	GREENSPRING GE IV	2,377,887.00	6/30/2017
PRIVATE EQUITY	GREENSPRING OPPORTUNITIES IV	5,073,456.00	6/30/2017
PRIVATE EQUITY	LGT CEBS IV	270,000.00	6/30/2017
PRIVATE EQUITY	FCA VENTURE PARTNERS III LP	395,847.90	6/30/2017
PRIVATE EQUITY	DYAL CAPITAL II	6,054,994.30	6/30/2017
PRIVATE EQUITY	LGT COINVESTMENT FUND	25,118,336.00	6/30/2017
PRIVATE EQUITY	ASTORG PARTNERS FUND VI	4,147,456.89	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR UNITS REDEEMED	5,506,669.00	6/30/2017
PRIVATE EQUITY	LGT CROWN CO INV OPPS II	565,628.00	6/30/2017
PRIVATE EQUITY	GREYCROFT GROWTH	4,508,193.07	6/30/2017
PRIVATE EQUITY	OPENVIEW VENTURE PARTNERS IV	1,973,074.99	6/30/2017
PRIVATE EQUITY	HELIOS INVESTORS III	15,289,617.00	6/30/2017
PRIVATE EQUITY	RAINE PARTNERS II	13,921,255.00	6/30/2017
PRIVATE EQUITY	COLUMBIA CAP EQ PTNRS VI QP LP	4,678,869.78	6/30/2017
CASH & CASH EQUIVALENTS	CASH	0.05	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	9.38	6/30/2017
REAL ESTATE	JP MORGAN STRATEGIC PROPERTY	16,497,305.20	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR UNITS REDEEMED	-227,697.98	6/30/2017
REAL ESTATE	CF PRUDENTIAL PRISA I	25,347,101.38	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	-60.49	6/30/2017
CASH & CASH EQUIVALENTS	PAYABLE FOR UNITS REDEEMED	-459,697.44	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	9.65	6/30/2017
PRIVATE EQUITY	JP MORGAN EUROPEAN FUND	13,778,410.64	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	72,319.00	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	41,382.00	6/30/2017
REAL ESTATE	CBRE SPECIAL SITUATION FUND I	45.00	6/30/2017
REAL ESTATE	AG REALTY FUND VIII LP	18,080,503.00	6/30/2017
CASH & CASH EQUIVALENTS	CASH	0.74	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	5.57	6/30/2017
PRIVATE EQUITY	PIMCO BRAVO	1,259,867.04	6/30/2017

PRIVATE EQUITY	TRUE NORTH HIGH YIELD II	10,923,437.00	6/30/2017
PRIVATE EQUITY	PIMCO BRAVO II	33,344,806.14	6/30/2017
REAL ESTATE	SAVANNA REAL ESTATE FUND III	25,526,446.00	6/30/2017
PRIVATE EQUITY	ARES EURO REAL ESTATE IV	19,152,286.00	6/30/2017
PRIVATE EQUITY	ANGELO GORDON REALTY IX	21,672,303.00	6/30/2017
FIXED INCOME SECURITIES	EIG GLOBAL PRIVATE DEBT FUND	5,840,366.32	6/30/2017
CASH & CASH EQUIVALENTS	NON-BASE CURRENCY	-717.20	6/30/2017
PRIVATE EQUITY	OAKTREE EURO CAPITAL SOLUTIONS	5,831,131.00	6/30/2017
PRIVATE EQUITY	ANCHORAGE ILL OPPTS V	25,000,713.78	6/30/2017
PRIVATE EQUITY	STONELAKE OPP IV	2,700,000.00	6/30/2017
REAL ESTATE	PIMCO BRAVO FUND III LP	3,019,980.33	6/30/2017
CASH & CASH EQUIVALENTS	CASH	79.29	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	3.83	6/30/2017
PRIVATE EQUITY	ALINDA INFRASTRUCTURE FD II	32,491,034.00	6/30/2017
PRIVATE EQUITY	RIVERSTONE GLOBAL ENERGY AND	19,037,036.00	6/30/2017
CASH & CASH EQUIVALENTS	RECEIVABLE FOR INVESTMENTS SOLD	1,960,429.00	6/30/2017
REAL ESTATE	TRUE NORTH REAL ESTATE FD III	20,186,052.00	6/30/2017
PRIVATE EQUITY	RIVERSTONE GLOBAL E&P VI	12,364,945.00	6/30/2017
PRIVATE EQUITY	SHERIDAN PRODUCTION PARTNERS	12,582,500.00	6/30/2017
PRIVATE EQUITY	GSO ENERGY SELECT	8,707,354.00	6/30/2017
PRIVATE EQUITY	CHAMBERS ENERGY III	7,591,010.72	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	400.14	6/30/2017
CASH & CASH EQUIVALENTS	CASH	-0.32	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	0.25	6/30/2017
CASH & CASH EQUIVALENTS	MISCELLANEOUS RECEIVABLES	587,953.04	6/30/2017
CASH & CASH EQUIVALENTS	Miro One	92,875,847.00	6/30/2017
ALTERNATIVE INVESTMENTS	Partheinon Two	91,116,153.00	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	61,701,962.69	6/30/2017
CASH & CASH EQUIVALENTS	CASH	462,519.97	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	68,005.46	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	453,029.51	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	33,827.71	6/30/2017
EQUITY	FORTRESS INVESTMENT GROUP	76,109.04	6/30/2017
EQUITY	PRINCIPAL FINANCIAL GROUP INC	2,098,612.85	6/30/2017
EQUITY	NEWCASTLE INVESTMENT HLDGS LLC	76,109.04	6/30/2017
EQUITY	TCT TRAN SERVICES INC COM	2,147.00	6/30/2017
FIXED INCOME SECURITIES	ANTHRACITE CDO III 1A DFX 144A	66,364.21	6/30/2017

FIXED INCOME SECURITIES	COUNTRYWIDE ASSET-BACK BC4 2A2	137,353.11	6/30/2017
FIXED INCOME SECURITIES	ORANGE SA	87,718.50	6/30/2017
FIXED INCOME SECURITIES	GOLDMAN SACHS GROUP INC/THE	506,641.50	6/30/2017
FIXED INCOME SECURITIES	MONDELEZ INTERNATIONAL INC	280,412.60	6/30/2017
FIXED INCOME SECURITIES	REPUBLIC OF SOUTH AFRICA GOVER	536,529.60	6/30/2017
FIXED INCOME SECURITIES	WILLIAMS COS INC/THE	145,000.00	6/30/2017
CASH & CASH EQUIVALENTS	DREYFUS TREASURY SECURITIES CM	16,714.33	6/30/2017
CASH & CASH EQUIVALENTS	INTEREST RECEIVABLE	9.83	6/30/2017