New York State Common Retirement Fund
Asset Listing as of March 31, 2015

Domestic and International Equity	1	-	67
Commingled Stock Funds	68		
Global Fixed Income	69	-	110
Mortgage Holdings	111	-	114
Real Estate Investments	115	-	116
Short-Term Investments	117	-	118
Alternative Investments Assets:			
Private Equity Investments	119	-	122
Private Equity Investments / Fund of Funds Listing	123	-	133
Absolute Return Strategy / Fund of Funds Listing	134		
Opportunistic Funds	135		
Real Assets	136		

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
1-800-Flowers.com, Inc. Class A	7,997	$ 103,664	$ 94,604
1st Source Corp.	4,641	148,357.00	149,115
2U, Inc.	3,449	75,546.00	88,225
3D Systems Corp.	220,450	10,072,591.00	6,044,739
3I Group plc	111,819	638,239.00	800,761
3M Company	1,788,003	75,076,800.00	294,931,095
58.com - ADR	52,500	2,546,250.00	2,776,200
8X8, Inc.	371,046	3,390,505.00	3,116,786
AA, Ltd.	1,979,961	8,620,722.00	11,845,186
AA, Ltd. - Rights	185,621	0.00	49,600
AAC Holdings, Inc.	37,983	1,182,118.00	1,161,520
AAC Technologies Holdings, Inc.	72,900	369,889.00	449,922
AAON, Inc.	86,557	593,405.00	2,123,243
AAR Corp.	100,327	2,448,429.00	3,080,039
Aareal Bank AG	118,647	2,925,563.00	5,007,239
Aarons, Inc. - Class A	379,924	9,545,592.00	10,755,648
Abacus Property Group	112,322	286,810.00	249,702
Abacus Property Group - Rights	9,360	0.00	643
Abaxis, Inc.	537,384	12,756,732.00	34,451,688
ABB, Ltd.	278,920	4,649,515.00	5,924,142
Abbott Laboratories	4,256,089	48,997,395.00	197,184,603
AbbVie, Inc.	4,378,824	51,423,918.00	256,336,357
Abcam plc	60,575	406,965.00	436,579
ABC-Mart, Inc.	4,300	250,215.00	252,066
Abengoa S.A.	126,600	655,853.00	459,573
Abercrombie Fitch Company - Class A	199,912	6,441,855.00	4,406,060
Aberdeen Asset Management plc	255,058	1,523,086.00	1,740,200
Abertis Infraestructuras S.A.	93,084	1,758,713.00	1,683,032
Abiomed, Inc.	92,692	2,355,385.00	6,634,893
ABM Industries, Inc.	163,623	3,953,384.00	5,213,029
Aboitiz Equity Ventures, Inc.	1,228,340	1,603,837.00	1,593,819
Aboitiz Power Corp.	1,208,248	943,900.00	1,202,842
Abraxas Petroleum Corp.	1,094,700	5,154,062.00	3,557,775
Abu Dhabi Commercial Bank	784,507	1,590,400.00	1,381,949
Acacia Research-Acacia Technologies	21,397	241,786.00	228,948
Acadia Healthcare Company, Inc.	47,069	2,550,526.00	3,370,140
Acadia Pharmaceuticals, Inc.	27,893	855,306.00	909,033
Acadia Realty Trust	147,288	3,555,640.00	5,137,405
Accenture plc - Class A	1,737,189	97,574,279.00	162,757,237
Acciona S.A.	10,850	1,283,965.00	836,445
Acco Brands Corp.	330,720	2,266,074.00	2,748,283
Accor S.A.	31,469	1,355,880.00	1,641,892
Accuray, Inc.	64,909	565,706.00	603,654
Accuride Corp.	1,604,361	7,738,276.00	7,476,322
Ace, Ltd.	1,068,100	60,247,138.00	119,082,469
Aceto Corp.	133,395	2,752,601.00	2,934,690
Achillion Pharmaceuticals, Inc.	16,000	182,051.00	157,760
ACI Worldwide, Inc.	1,889,310	20,609,463.00	40,922,455
Acorda Therapeutics, Inc.	214,046	6,465,585.00	7,123,451
ACS Actividades de Construccion y Servicios S.A.	112,139	3,875,043.00	3,974,430
Actavis plc	1,334,982	116,789,740.00	397,317,381
Actelion, Ltd.	44,983	4,447,415.00	5,214,749
Activision Blizzard, Inc.	260,775	4,986,059.00	5,926,112
Actua Corp.	89,316	1,335,634.00	1,383,505
Actuant Corp. - Class A	164,052	3,472,999.00	3,894,594
Acuity Brands, Inc.	227,276	16,244,503.00	38,218,732
Acxiom Corp.	333,892	8,199,883.00	6,173,663
Adams Resources & Energy, Inc.	1,019	60,830.00	68,487
Adani Ports & Special Economic Zone, Ltd.	11,446	63,437.00	56,369

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Adaro Energy Tbk PT	16,977,600	1,568,920.00	1,233,554
Adecco S.A.	105,039	6,977,497.00	8,759,558
Adelaide Brighton, Ltd.	114,501	382,703.00	396,253
Adidas AG	303,931	16,681,304.00	24,054,029
Administradora de Fondos de Pensiones Habitat S.A.	873,050	1,324,149.00	1,288,540
Admiral Group plc	11,922	230,234.00	270,783
Adobe Systems, Inc.	1,431,747	31,204,043.00	105,863,373
ADP, LLC	4,276	512,400.00	511,137
ADT Corp./The	1,066,847	29,952,288.00	44,295,487
Adtran, Inc.	299,412	6,247,868.00	5,590,022
Advance Auto Parts, Inc.	162,811	7,137,794.00	24,371,178
Advance Residence Investment Corp.	253	557,739.00	607,791
Advanced Energy Industries, Inc.	232,825	4,560,157.00	5,974,289
Advanced Micro Devices, Inc.	1,277,805	4,906,109.00	3,424,517
Advanced Semiconductor Engineering, Inc.	5,521,100	6,301,569.00	7,454,985
Advantage Oil & Gas, Ltd.	143,600	931,678.00	773,274
Advantest Corp.	4,600	58,500.00	58,265
Advent Software, Inc.	203,377	5,889,072.00	8,970,959
Advisory Board Company/The	11,768	632,631.00	626,999
AECOM	488,574	14,895,497.00	15,057,851
Aegerion Pharmaceuticals, Inc.	13,460	375,591.00	352,248
Aegion Corp.	197,422	3,560,978.00	3,563,467
Aegon Nv	646,600	5,197,192.00	5,103,501
AEON Company, Ltd.	129,600	1,528,833.00	1,425,411
AEON Credit Service Company, Ltd.	1,900	42,663.00	48,084
AEON MALL Company, Ltd.	11,040	288,732.00	219,097
AEP Industries, Inc.	2,117	108,681.00	116,520
Aeropostale, Inc.	152,199	1,570,694.00	528,130
AeroVironment, Inc.	48,100	1,466,809.00	1,275,131
AES Corp./The	2,639,844	44,098,439.00	33,921,995
AES Tiete S.A. - Preferred	53,479	513,069.00	287,800
Aetna, Inc.	1,314,239	46,209,506.00	140,005,881
Affiliated Managers Group, Inc.	241,395	45,908,449.00	51,846,818
Affymetrix, Inc.	272,350	1,626,830.00	3,420,716
AFLAC, Inc.	1,322,713	40,541,247.00	84,666,859
Afren plc	2,109,033	5,337,947.00	96,743
AGCO Corp.	341,900	13,367,715.00	16,288,116
Ageas	2,529	82,460.00	90,733
Ageas - Strip Vvpr	20,682	0.00	22
Aggreko plc	106,405	2,497,744.00	2,412,022
Agilent Technologies, Inc.	1,041,718	18,633,229.00	43,283,383
Agilysys, Inc.	32,720	391,758.00	321,965
Agios Pharmaceuticals, Inc.	27,135	2,299,254.00	2,558,830
AGL Energy, Ltd.	120,228	1,590,471.00	1,396,092
AGL Resources, Inc.	399,442	15,330,183.00	19,832,295
Agree Realty Corp.	29,600	841,308.00	975,912
Agricultural Bank of China, Ltd.	14,020,800	6,583,850.00	6,944,347
Agrium, Inc.	34,753	3,229,557.00	3,622,105
Aguas Andinas S.A.	745,179	538,688.00	436,851
AIA Group, Ltd.	13,069,358	52,736,235.00	82,262,422
Air Lease Company	104,470	3,591,679.00	3,942,698
Air Liquide S.A.	58,503	6,303,892.00	7,527,300
Air Methods Corp.	157,147	7,018,596.00	7,321,479
Air Products & Chemicals, Inc.	522,482	21,012,451.00	79,041,077
Air Transport Services Group, Inc.	312,414	1,617,377.00	2,880,457
Airbus Group Nv	212,003	10,983,236.00	13,761,657
Aircastle, Ltd.	258,425	4,815,487.00	5,804,225
Airgas, Inc.	359,695	25,852,107.00	38,167,236
Airports of Thailand pcl	793,400	6,552,738.00	6,827,044

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Aisin Seiki Company, Ltd.	2,800	101,889.00	101,797
Aixtron AG	679,195	10,127,749.00	5,127,342
Ajinomoto Company, Inc.	382,000	4,763,873.00	8,391,736
AK Steel Holding Corp.	908,595	6,968,839.00	4,061,420
Akamai Technologies, Inc.	511,600	23,077,093.00	36,346,622
Aker Solutions ASA	52,436	483,052.00	189,272
Akorn, Inc.	335,152	12,210,253.00	15,923,071
Aksa Akrilik Kimya Sanayii A.S.	347,873	1,539,783.00	1,298,244
Akzo Nobel Nv	478,652	29,674,115.00	36,200,967
Alaska Air Group, Inc.	510,300	13,685,608.00	33,771,654
Albany International Corp. - Class A	275,019	9,592,027.00	10,932,005
Albany Molecular Research, Inc.	73,181	1,326,595.00	1,287,986
Albemarle Corp.	368,679	16,146,959.00	19,480,998
Alcatel-Lucent S.A.	412,456	1,643,980.00	1,559,282
Alcoa, Inc.	4,538,123	70,942,453.00	58,632,549
Alder Biopharmaceuticals, Inc.	3,401	87,864.00	98,153
Alent plc	48,475	267,757.00	269,566
Alere, Inc.	133,793	5,421,965.00	6,542,478
Alexander & Baldwin, Inc.	99,907	1,794,821.00	4,313,984
Alexandria Real Estate Equities, Inc.	151,850	11,782,777.00	14,887,374
Alexion Pharmaceuticals, Inc.	620,681	67,881,697.00	107,564,017
Alfa Laval AB	339,287	6,621,197.00	6,668,462
Alfresa Holdings Corp.	297,700	3,615,293.00	4,207,642
Alibaba Group Holding, Ltd. - Sponsored ADR	253,311	22,458,555.00	21,085,608
Align Technology, Inc.	241,327	14,441,143.00	12,979,773
Alkermes plc	11,290	626,610.00	688,351
All Nippon Airways Company, Ltd.	743,000	1,848,315.00	1,993,724
Alleghany Corp.	35,283	11,916,718.00	17,182,821
Allegheny Technologies, Inc.	515,610	16,147,658.00	15,473,456
Allegiant Travel Company	40,596	3,780,614.00	7,806,205
Allegion plc	257,666	5,591,539.00	15,761,429
Allete, Inc.	279,387	14,022,514.00	14,740,458
Alliance Data Systems Corp.	175,547	44,962,902.00	52,005,799
Alliant Energy Corp.	265,731	9,460,931.00	16,741,053
Allianz AG	65,429	10,045,143.00	11,373,320
Allied World Assurance Company Holdings AG	70,425	2,867,103.00	2,845,170
Allison Transmission Holdings, Inc.	202,096	6,255,505.00	6,454,946
Allreal Holding AG	2,242	316,427.00	327,771
Allscripts Healthcare Solutions, Inc.	340,868	5,970,718.00	4,076,781
Allstate Corp./The	1,652,019	51,673,476.00	117,574,192
Ally Financial, Inc.	365,055	7,704,601.00	7,658,854
Almacenes Exito S.A.	51,763	758,970.00	498,157
Almost Family, Inc.	17,590	475,326.00	786,449
Alnylam Pharmaceuticals, Inc.	36,794	2,231,572.00	3,842,029
Alon USA Energy, Inc.	15,883	231,182.00	263,181
Alpha Credit Bank	875,196	390,756.00	258,489
Alpine Electronics, Inc.	25,300	377,556.00	422,563
Alps Electric Company, Ltd.	38,500	727,109.00	931,962
ALS, Ltd.	44,384	308,125.00	168,179
Alstom S.A.	13,635	618,964.00	420,722
Alten	6,590	247,857.00	302,322
Altera Corp.	1,158,684	38,715,438.00	49,719,130
Altra Industrial Motion Corp.	341,391	10,133,290.00	9,436,047
Altria Group, Inc.	5,411,533	38,770,847.00	270,684,881
Alupar Investimento S.A.	53,500	366,813.00	323,066
Amada Company	599,400	5,553,963.00	5,782,829
Amadeus IT Holding S.A.	80,674	2,970,675.00	3,462,289
AMAG Pharmaceuticals, Inc.	14,200	539,353.00	776,172
Amazon.com, Inc.	1,252,869	137,898,133.00	466,192,555

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Ambarella, Inc.	9,022	627,329.00	683,056
AmBev S.A.	1,223,500	8,774,128.00	7,062,850
Ambuja Cements, Ltd.	17,219	69,335.00	70,245
AMC Networks, Inc. - Class A	124,874	5,026,599.00	9,570,343
Amcor, Ltd.	2,362,210	24,093,288.00	25,336,728
Amdocs, Ltd.	164,610	5,844,120.00	8,954,784
AMEC plc	2,005,106	31,401,217.00	26,952,930
Amedisys, Inc.	67,087	1,747,270.00	1,796,590
AMERCO	9,386	2,371,758.00	3,101,134
Ameren Corp.	643,419	26,040,853.00	27,152,282
America Movil S.A.B. de C.V. - ADR	1,028,461	20,957,971.00	21,042,312
America Movil S.A.B. de C.V. - Series L	18,843,123	20,139,344.00	19,369,730
American Airlines Group, Inc.	811,000	37,027,388.00	42,804,580
American Assets Trust, Inc.	69,534	2,220,086.00	3,009,431
American Axle & Manufacturing Holdings, Inc.	216,195	5,198,898.00	5,584,317
American Campus Communities, Inc.	280,034	11,236,130.00	12,005,057
American Capital, Ltd.	154,068	2,302,756.00	2,278,666
American Eagle Outfitters, Inc.	437,625	6,456,808.00	7,474,635
American Electric Power Company, Inc.	1,641,519	52,036,178.00	92,335,444
American Electric Technologies, Inc.	183,441	1,400,909.00	772,287
American Equity Investment Life Holding Company	805,472	12,893,962.00	23,463,399
American Express Company	2,659,166	58,119,394.00	207,734,048
American Financial Group, Inc.	210,900	6,629,444.00	13,529,235
American International Group, Inc.	5,098,133	437,838,984.00	279,326,707
American Public Education, Inc.	39,900	1,645,782.00	1,196,202
American Railcar Industries, Inc.	65,480	3,261,740.00	3,256,320
American Science & Engineering, Inc.	18,872	1,327,001.00	922,086
American Software, Inc. - Class A	466,400	1,996,865.00	4,766,608
American States Water Company	103,980	2,438,027.00	4,147,762
American Tower Corp.	1,085,000	46,101,142.00	102,152,750
American Vanguard Corp.	50,500	707,229.00	536,310
American Water Works Company	56,950	1,711,438.00	3,087,259
American Woodmark Corp.	39,134	1,673,936.00	2,141,804
America's Car-Mart, Inc.	3,000	169,933.00	162,750
Ameriprise Financial, Inc.	602,114	20,018,483.00	78,780,596
Ameris Bancorp	177,583	4,435,308.00	4,686,415
Amerisafe, Inc.	38,140	785,125.00	1,763,975
AmerisourceBergen Corp.	804,339	19,133,601.00	91,429,214
AMETEK, Inc.	663,682	30,529,372.00	34,869,852
Amgen, Inc.	2,360,819	86,674,628.00	377,376,917
AMN Healthcare Services, Inc.	142,053	2,606,638.00	3,277,163
Amorepacific Corp.	2,143	4,823,694.00	6,480,477
AMP, Ltd.	821,138	4,071,966.00	4,039,866
Amphenol Corp. - Class A	910,425	19,621,122.00	53,651,345
ams AG	55,170	1,238,383.00	2,649,728
AmSurg Corp.	155,600	6,131,145.00	9,572,512
AmTrust Financial Services, Inc.	52,124	2,308,073.00	2,970,286
Anadarko Petroleum Corp.	1,533,267	52,638,987.00	126,969,840
Anadolu Hayat Emeklilik A.S.	579,029	1,151,062.00	1,126,168
Analog Devices, Inc.	852,734	27,896,024.00	53,722,242
Analogic Corp.	23,940	1,278,514.00	2,176,146
Andersons, Inc./The	53,059	1,542,299.00	2,195,051
AngioDynamics, Inc.	105,607	1,938,078.00	1,878,748
Anglo American plc	295,850	9,200,521.00	4,444,596
Anheuser-Busch InBev - Strip Vvpr	51,088	0.00	55
Anheuser-Busch InBev Nv	97,292	9,187,604.00	11,891,145
Anhui Conch Cement Company, Ltd. - H Shares	1,473,500	5,283,967.00	5,578,092
ANI Pharmaceuticals, Inc.	9,900	598,651.00	619,245
Anika Therapeutics, Inc.	119,286	4,660,814.00	4,911,005

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
ANIMA Holding S.p.A.	299,233	1,635,647.00	2,217,496
Anixter International, Inc.	131,983	8,787,094.00	10,047,866
Ann, Inc.	164,552	5,361,995.00	6,751,568
Annaly Capital Management, Inc.	271,000	2,846,209.00	2,818,400
ANSYS, Inc.	830,018	42,133,078.00	73,199,287
ANTA Sports Products, Ltd.	2,488,000	5,045,914.00	4,550,447
Anthem, Inc.	989,074	51,882,413.00	152,722,916
Antofagasta Holdings plc	20,041	312,741.00	217,925
AO Smith Corp.	191,278	9,967,398.00	12,559,313
AO Tatneft - Sponsored GDR	95,024	3,225,965.00	2,830,765
AO World plc	2,070,320	8,877,582.00	5,630,450
AOL, Inc.	360,409	12,599,948.00	14,275,800
AON plc	1,127,385	54,840,803.00	108,364,246
Aozora Bank, Ltd.	10,000	29,250.00	35,522
AP Moller - Maersk A/S	1,466	3,075,313.00	3,064,353
APA Group	66,222	400,971.00	457,842
Apache Corp.	1,336,859	60,119,068.00	80,652,703
Apartment Investment & Management Company-Class A	406,788	9,994,925.00	16,011,176
Aperam S.A.	448,888	13,077,701.00	18,006,648
Apogee Enterprises, Inc.	89,627	2,305,528.00	3,871,886
Apollo Education Group, Inc. - Class A	819,764	18,879,612.00	15,509,935
Apple, Inc.	16,711,216	181,974,868.00	2,079,376,607
Applied Industrial Technologies, Inc.	114,459	3,727,567.00	5,189,571
Applied Materials, Inc.	4,991,210	61,604,344.00	112,601,697
Applied Micro Circuits Corp.	43,257	226,695.00	220,611
Approach Resources, Inc.	70,800	1,576,120.00	466,572
Aptargroup, Inc.	141,375	5,743,648.00	8,980,140
Aqua America, Inc.	372,369	5,316,584.00	9,811,923
Arca Continental S.A.B. de C.V.	104,200	676,680.00	640,826
ArcBest Corp.	242,758	7,964,094.00	9,198,100
Arcelormittal S.A.	357,029	5,698,673.00	3,364,766
Arch Capital Group, Ltd.	71,000	3,335,749.00	4,373,600
Arch Coal, Inc.	1,648,363	6,700,406.00	1,648,198
Archer-Daniels-Midland Company	1,795,201	26,376,851.00	85,092,527
Arcos Dorados Holdings, Inc.	93,300	594,321.00	459,969
Arctic Cat, Inc.	38,659	985,529.00	1,404,095
Ares Capital Corp.	388,491	6,159,383.00	6,670,390
Argo Group International Holdings	12,462	632,335.00	624,969
Argos Therapeutics, Inc.	8,722	80,052.00	77,713
Ariad Pharmaceuticals, Inc.	77,835	551,244.00	641,360
ARM Holdings plc	1,395,665	20,218,923.00	22,894,105
ARM Holdings plc - Sponsored ADR	19,050	826,188.00	939,165
Armstrong World Industries, Inc.	34,000	1,893,079.00	1,953,980
Arqule, Inc.	111,428	234,879.00	249,599
Arris Group, Inc.	1,091,252	28,896,328.00	31,531,726
Arrow Electronics, Inc.	611,300	26,376,813.00	37,380,995
Artesian Resources Corp. - Class A	6,000	123,782.00	128,340
Arthur J. Gallagher & Company	456,009	16,430,908.00	21,318,421
Asahi Glass Company	295,950	2,243,754.00	1,944,620
Asahi Group Holdings, Ltd.	1,111,000	23,372,766.00	35,328,735
Asahi Kasei Corp.	306,500	2,053,813.00	2,936,573
Asbury Automotive Group, Inc.	13,000	1,012,587.00	1,080,300
Ascena Retail Group, Inc.	368,595	5,202,434.00	5,348,313
Asciano Group	113,095	583,016.00	547,769
Ashford Hospitality Trust	54,488	541,049.00	524,174
Ashford, Inc.	626	74,021.00	74,344
Ashland, Inc.	175,556	7,067,652.00	22,350,034
Asia Cement Corp.	1,927,780	2,526,729.00	2,424,357
Asian Paints, Ltd.	56,247	738,439.00	729,183

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
ASICS Corp.	13,700	313,922.00	373,558
ASM Pacific Technology, Ltd.	13,900	144,070.00	144,772
ASML Holding Nv	489,086	28,056,785.00	49,791,136
ASML Holding Nv	48,272	3,840,018.00	4,876,920
ASOS plc	736,266	12,150,644.00	39,664,493
Aspen Insurance Holdings, Ltd.	131,100	3,923,486.00	6,191,853
ASSA Abloy AB - B Shares	523,424	14,483,716.00	31,196,472
Assicurazioni Generali S.p.A.	449,200	9,479,961.00	8,833,491
Associated Banc-Corp	521,892	9,284,256.00	9,707,191
Associated British Foods plc	427,235	13,204,241.00	17,872,611
Associated Estates Realty Corp.	210,003	4,073,700.00	5,182,874
Assurant, Inc.	323,353	16,974,376.00	19,857,108
Assured Guaranty, Ltd.	214,380	4,570,687.00	5,657,488
Astaldi S.p.A.	64,841	459,179.00	548,757
Astec Industries, Inc.	37,560	1,189,722.00	1,610,573
Astellas Pharma, Inc.	405,300	4,106,138.00	6,649,387
Astoria Financial Corp.	678,700	10,203,632.00	8,789,165
Astra Agro Lestari Tbk PT	101,900	186,522.00	189,382
AstraZeneca plc	775,214	42,246,211.00	53,242,001
Astro-Med, Inc.	134,272	1,756,780.00	1,878,465
Astronics Corp.	17,896	1,303,377.00	1,318,935
ASX, Ltd.	94,468	3,211,671.00	2,988,511
AT&T, Inc.	14,799,153	283,473,050.00	483,192,345
athenahealth, Inc.	73,577	8,404,705.00	8,784,358
Atlantia S.p.A.	74,570	1,810,879.00	1,958,156
Atlantic Tele-Network, Inc.	20,818	954,163.00	1,441,022
Atlas Air Worldwide Holdings, Inc.	53,500	2,266,155.00	2,301,570
Atlas Copco AB - Series B	1,494,174	10,159,176.00	44,163,120
Atmel Corp.	960,953	7,201,182.00	7,908,643
Atmos Energy Corp.	211,515	6,534,093.00	11,696,779
Atos Origin S.A.	16,000	1,208,193.00	1,104,416
Attunity, Ltd.	24,479	247,375.00	246,014
Atwood Oceanics, Inc.	812,143	34,257,369.00	22,829,340
AU Optronics Corp.	44,955,000	19,170,931.00	22,628,356
Aurizon Holdings, Ltd.	196,764	801,641.00	729,041
Aurobindo Pharma, Ltd.	419,116	5,549,794.00	8,181,238
Aurubis AG	11,562	666,881.00	655,276
Australia & New Zealand Banking Group, Ltd.	489,484	12,799,500.00	13,701,209
Auto Trader Group plc	3,540,670	12,254,126.00	13,234,922
Autodesk, Inc.	634,961	8,933,219.00	37,234,113
Autogrill S.p.A.	72,270	566,029.00	701,278
Autoliv, Inc.	69,435	6,719,110.00	8,177,360
Automatic Data Processing, Inc.	1,385,037	26,720,916.00	118,614,569
AutoNation, Inc.	234,500	7,681,099.00	15,085,385
AutoZone, Inc.	101,377	21,586,180.00	69,155,334
AV Homes, Inc.	119,106	2,283,923.00	1,900,932
Avago Technologies, Ltd.	792,123	63,908,354.00	100,583,778
Avalanche Biotechnologies, Inc.	2,024	88,196.00	82,012
AvalonBay Communities, Inc.	359,603	47,057,680.00	62,660,823
Avery Dennison Corp.	248,986	9,422,738.00	13,173,849
Avinger, Inc.	10,356	111,253.00	114,848
Avis Budget Group, Inc.	322,925	20,100,957.00	19,057,419
Avista Corp.	118,799	2,686,412.00	4,060,550
Aviv REIT, Inc.	40,400	1,186,652.00	1,474,600
Aviva plc	4,774,118	32,994,967.00	38,270,762
Avnet, Inc.	820,525	25,072,603.00	36,513,362
Avon Products, Inc.	1,173,192	9,326,876.00	9,373,804
AXA S.A.	1,106,752	23,623,885.00	27,879,824
Axel Springer AG	2,712	138,484.00	160,198

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Axfood AB	6,240	372,718.00	329,580
Axis Bank, Ltd.	209,726	816,259.00	1,877,375
Axis Capital Holdings, Ltd.	187,240	7,990,161.00	9,657,839
AXT, Inc.	311,200	834,978.00	837,128
Ayala Corp.	54,430	899,250.00	968,050
Ayala Land, Inc.	1,654,900	1,347,513.00	1,425,361
Azimut Holding S.p.A.	19,600	432,367.00	559,309
AZZ, Inc.	49,800	930,962.00	2,320,182
B&G Foods, Inc. - Class A	108,700	2,241,790.00	3,199,041
Babcock & Wilcox Company	215,000	6,294,909.00	6,899,350
Badger Meter, Inc.	30,900	1,147,910.00	1,852,146
BAE Systems plc	2,390,674	13,591,285.00	18,578,782
Baidu, Inc. - Sponsored ADR	35,743	8,460,694.00	7,448,841
Bajaj Auto, Ltd.	2,038	78,644.00	65,672
Baker Hughes, Inc.	1,670,159	65,451,900.00	106,188,709
Balchem Corp.	488,868	7,925,632.00	27,073,510
Ball Corp.	512,288	6,460,730.00	36,188,024
Ballantyne Strong, Inc.	221,549	1,112,950.00	1,003,617
Baloise Holding AG	5,232	691,067.00	693,255
Banca Monte dei Paschi di Siena S.p.A.	320,240	188,894.00	212,553
Banco Bilbao Vizcaya Argentaria S.A.	3,339,375	33,628,131.00	33,741,686
Banco Bilbao Vizcaya Argentaria S.A. - Rights	3,339,375	0.00	480,589
Banco Bradesco S.A. - Preferred	1,453,380	15,604,225.00	13,492,001
Banco Comercial Portugues S.A.	594,680	70,313.00	61,122
Banco de Sabadell S.A.	485,381	1,364,167.00	1,188,041
Banco de Sabadell S.A. - Rights	485,381	0.00	123,027
Banco do Brasil S.A.	2,290,600	30,391,625.00	16,419,275
Banco do Estado do Rio Grande do Sul S.A.	812,800	3,983,639.00	2,797,409
Banco Espirito Santo	118,987	70,554.00	15,335
Banco Latinoamericano de Comercio Exterior S.A.	24,695	802,488.00	809,749
Banco Popolare Societa Cooperativa	35,516	521,093.00	555,379
Banco Popular Espanol S.A.	715,835	4,065,725.00	3,504,221
Banco Santander S.A.	4,208,936	33,249,717.00	31,719,627
BancorpSouth, Inc.	192,050	4,889,744.00	4,459,401
Bangkok Bank Public Company, Ltd.	3,400,000	18,616,054.00	19,302,102
Bank Central Asia Tbk PT	2,924,900	3,115,006.00	3,316,378
Bank Hapoalim, Ltd.	707,709	2,522,717.00	3,409,788
Bank Montreal Quebec	233,900	15,558,669.00	14,017,379
Bank Mutual Corp.	79,860	801,881.00	584,575
Bank Negara Indonesia PT	15,495,100	7,134,879.00	8,562,302
Bank of America Corp.	29,811,487	615,606,411.00	458,798,785
Bank of China, Ltd. - H Shares	23,996,000	9,672,205.00	13,865,779
Bank of Communications, Ltd.	8,580,000	5,966,143.00	7,359,297
Bank of East Asia	76,112	300,830.00	302,855
Bank of Hawaii Corp.	92,510	2,350,023.00	5,662,537
Bank of Ireland	33,209,723	12,445,909.00	12,518,892
Bank of Kentucky Financial Corp./The	5,000	245,014.00	245,250
Bank of New York Mellon Corp.	3,719,064	81,077,461.00	149,655,135
Bank of Nova Scotia	160,436	9,884,005.00	8,049,035
Bank of The Ozarks, Inc.	279,045	6,446,332.00	10,305,132
Bank of The Philippine Islands	239,360	536,933.00	538,158
Bank of Yokohama, Ltd.	416,500	2,196,137.00	2,444,995
Bank Pekao S.A.	7,616	419,020.00	369,200
Bank Rakyat Indonesia	4,793,000	4,099,913.00	4,866,315
Bankers Petroleum, Ltd.	201,800	945,885.00	431,803
Bankia S.A.	342,899	543,428.00	478,019
BankUnited, Inc.	664,257	20,955,383.00	21,747,774
Banner Corp.	57,518	2,025,457.00	2,640,076
Barclays Africa Group, Ltd.	19,876	318,184.00	303,482

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Barclays plc	13,969,066	53,056,184.00	50,308,152
Barloworld, Ltd.	249,103	2,328,898.00	1,907,914
Barnes & Noble, Inc.	83,200	1,173,646.00	1,976,000
Barnes Group, Inc.	94,630	2,128,994.00	3,831,569
Barracuda Networks, Inc.	11,058	413,228.00	425,401
Barratt Development plc	575,700	3,944,089.00	4,516,702
BASF AG	204,903	17,972,610.00	20,367,092
Basic Energy Services, Inc.	78,887	1,463,636.00	546,687
Baxter International, Inc.	1,482,385	37,781,773.00	101,543,372
Bayer AG	307,984	28,653,295.00	46,291,935
Bayerische Motoren Werke AG	145,348	13,237,262.00	18,178,282
BB Seguridade Participacoes S.A.	244,076	2,539,364.00	2,504,832
BB&T Corp.	1,965,978	61,697,963.00	76,653,482
BBCN Bancorp, Inc.	550,348	5,905,357.00	7,963,535
BBMG Corp. - H Shares	1,300,500	1,073,623.00	1,199,344
BDO Unibank, Inc.	393,610	1,033,757.00	1,089,252
BE Aerospace, Inc.	277,496	10,657,065.00	17,654,295
Beach Energy, Ltd.	4,148,241	6,194,129.00	3,216,584
Beacon Roofing Supply, Inc.	248,437	7,886,286.00	7,776,078
Beazer Homes USA, Inc.	136,966	2,401,007.00	2,427,037
Bechtle AG	9,354	682,476.00	668,675
Becton Dickinson & Company	702,075	28,242,654.00	100,810,998
Bed Bath & Beyond, Inc.	518,443	13,928,129.00	39,803,461
Befimmo S.A.	4,208	303,316.00	285,625
Beiersdorf AG	15,117	1,158,047.00	1,313,465
Beijing Capital International Airport Company, Ltd. - H shares	3,126,000	2,036,147.00	3,048,163
Beijing Enterprises Holdings, Ltd.	11,000	95,923.00	86,546
Beijing Enterprises Water Group, Ltd.	1,718,050	568,389.00	1,170,030
Bel Fuse, Inc. - Class B	23,078	694,980.00	439,174
Belden, Inc.	147,957	11,799,198.00	13,842,857
Belgacom S.A.	2,049	60,540.00	71,685
Belle International Holdings, Ltd.	1,222,000	1,459,398.00	1,423,267
Bellway plc	141,200	4,086,787.00	4,152,402
Belmond, Ltd. - Class A	447,309	5,970,585.00	5,492,954
Bemis Company, Inc.	210,438	8,438,564.00	9,745,384
Benchmark Electronics, Inc.	131,940	2,673,188.00	3,170,518
Bendigo Bank, Ltd.	136,225	1,499,629.00	1,306,067
Benefitfocus, Inc.	70,783	2,279,875.00	2,604,106
Benesse Corp.	5,909	269,589.00	186,250
Berendsen plc	54,956	821,017.00	911,273
Berjaya Auto Berhad	407,200	376,910.00	415,611
Berkshire Hathaway, Inc. - Class B	5,256,026	441,812,858.00	758,549,672
Berry Plastics Group, Inc.	6,070	211,377.00	219,673
Bertrandt AG	4,973	737,406.00	724,240
Best Buy Company, Inc.	1,156,593	33,571,460.00	43,707,649
BG Group plc	8,116,245	116,023,148.00	99,882,609
BGC Partners, Inc.	242,401	2,055,675.00	2,290,689
Bharat Forge, Ltd.	102,318	995,256.00	2,087,602
Bharat Petroleum Corp., Ltd.	459,590	4,714,653.00	5,954,428
Bharti Airtel, Ltd.	170,102	1,122,591.00	1,069,028
BHP Billiton plc	1,296,980	39,602,282.00	28,370,280
BHP Billiton plc - ADR	93,200	3,788,561.00	4,125,032
BHP Billiton, Ltd.	348,801	10,944,857.00	8,268,456
BIC	3,013	273,078.00	428,765
Bic Camera, Inc.	162,400	1,359,539.00	1,692,724
Bidvest Group, Ltd.	13,048	340,886.00	353,956
Big 5 Sporting Goods Corp.	36,757	658,031.00	487,765
Big Lots, Inc.	296,513	8,221,035.00	14,241,519
Biglari Holdings, Inc.	3,702	1,191,608.00	1,532,998

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Bill Barrett Corp.	246,654	4,096,191.00	2,047,228
BillerudKorsnas AB	120,468	1,834,524.00	1,944,463
BioDelivery Sciences International, Inc.	283,514	3,577,829.00	2,976,897
Biogen, Inc.	757,354	66,899,143.00	319,785,153
BioMarin Pharmaceutical, Inc.	48,000	4,499,434.00	5,981,760
BioMed Realty Trust, Inc.	415,800	8,041,706.00	9,422,028
Bio-Rad Laboratories, Inc. - Class A	50,137	4,229,966.00	6,777,520
Bio-Reference Laboratories, Inc.	157,107	4,254,872.00	5,536,451
BioSpecifics Technologies Corp.	3,633	141,122.00	142,232
Bio-Techne Corp.	451,757	23,375,271.00	45,306,709
BioTelemetry, Inc.	207,875	1,857,925.00	1,839,694
Birchcliff Energy, Ltd.	381,100	4,460,480.00	2,040,156
BitAuto Holdings, Ltd. - ADR	64,048	2,671,949.00	3,258,762
BJ's Restaurants, Inc.	57,545	1,893,395.00	2,903,145
Black Box Corp.	166,239	4,961,849.00	3,479,382
Black Hills Corp.	145,094	5,490,991.00	7,318,541
Blackbaud, Inc.	819,710	19,247,518.00	38,837,860
BlackRock, Inc.	349,879	64,691,393.00	127,999,733
Blount International, Inc.	29,093	388,086.00	374,718
Blucora, Inc.	83,080	1,329,808.00	1,134,873
Blue Nile, Inc.	25,100	1,112,007.00	799,184
Bluebird Bio, Inc.	45,955	4,300,131.00	5,549,985
BM & F Bovespa S.A.	1,092,300	4,594,539.00	3,814,045
BNP Paribas	1,002,842	48,764,779.00	60,928,849
Bob Evans Farms, Inc.	50,632	2,447,918.00	2,342,236
BOC Hong Kong Holdings, Ltd.	10,231,500	22,270,358.00	36,488,991
Bodycote plc	35,049	206,803.00	374,097
Boeing Company/The	2,096,989	91,980,705.00	314,716,109
Bofl Holding, Inc.	84,388	6,662,143.00	7,851,459
Boingo Wireless, Inc.	19,869	149,787.00	149,812
Boise Cascade Company	405,925	12,589,646.00	15,205,951
BOK Financial Corp.	42,600	2,760,536.00	2,607,972
Boliden AB	427,537	6,580,790.00	8,497,149
Bonanza Creek Energy, Inc.	63,400	1,518,259.00	1,563,444
Bonavista Energy Corp.	361,600	5,502,828.00	1,821,562
Boot Barn Holdings, Inc.	9,659	229,721.00	231,043
Booz Allen Hamilton Holding Corp.	178,054	4,189,160.00	5,152,883
Boral, Ltd.	306,436	1,311,152.00	1,493,569
BorgWarner, Inc.	735,100	22,809,352.00	44,458,848
Bosch, Ltd.	1,999	830,439.00	812,021
Boskalis Westminster Nv	208,201	11,196,740.00	10,241,241
Boston Beer Company, Inc./The - Class A	17,995	5,744,004.00	4,811,863
Boston Private Financial Holdings, Inc.	245,279	2,968,543.00	2,980,140
Boston Properties, Inc.	419,450	37,360,718.00	58,924,336
Boston Scientific Corp.	3,858,135	43,170,296.00	68,481,896
Bottomline Technologies, Inc.	77,200	1,692,716.00	2,112,964
Bourbon S.A.	7,374	171,433.00	126,319
Bouygues S.A.	158,301	6,291,889.00	6,212,358
Boyd Gaming Corp.	431,221	4,630,580.00	6,123,338
BP plc	21,173,307	161,187,969.00	137,262,557
BP plc - Sponsored ADR	496,295	20,090,900.00	19,410,097
Bpost S.A.	189,662	4,353,894.00	5,317,510
BR Malls Participacoes S.A.	1,146,700	7,548,364.00	6,077,750
Brady Corp. - Class A	144,747	4,393,044.00	4,094,893
Brambles, Ltd.	4,253,965	26,464,521.00	37,437,885
Braskem S.A. - Preferred A	471,600	2,853,544.00	1,623,103
Bravo Brio Restaurant Group, Inc.	31,821	465,331.00	467,450
Brenntag AG	223,712	10,798,346.00	13,397,270
Bridgestone Corp.	102,286	2,567,478.00	4,107,645

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Briggs & Stratton Corp.	94,930	2,460,170.00	1,949,862
Bright Horizons Family Solutions, Inc.	95,285	4,448,979.00	4,885,262
Brilliance China Automotive Holdings, Ltd.	282,000	460,386.00	543,409
Brinker International, Inc.	190,747	5,382,201.00	11,742,385
Brink's Company/The	186,369	4,763,642.00	5,149,375
Bristol-Myers Squibb Company	4,549,669	98,612,016.00	293,453,651
Bristow Group, Inc.	382,755	15,451,732.00	20,841,010
British American Tobacco Malaysia Berhad	93,400	1,837,254.00	1,731,563
British American Tobacco plc	196,708	9,203,443.00	10,186,874
British Land Company	40,938	369,739.00	505,931
Broadcom Corp. - Class A	1,560,852	110,074,777.00	67,577,087
Broadridge Financial Solutions, Inc.	252,909	4,855,346.00	13,912,524
BroadSoft, Inc.	4,960	168,571.00	165,962
Brocade Communications Systems, Inc.	394,060	3,995,768.00	4,675,522
Brookdale Senior Living, Inc.	179,600	4,802,619.00	6,781,696
Brookline Bancorp, Inc.	392,384	4,174,273.00	3,943,459
Brooks Automation, Inc.	131,090	1,467,153.00	1,524,577
Brother Industries, Ltd.	35,000	623,755.00	558,307
Brown & Brown, Inc.	248,196	4,799,357.00	8,217,769
Brown Shoe Company, Inc.	198,955	4,970,884.00	6,525,724
Brown-Forman Corp. - Class B	432,506	5,588,657.00	39,076,917
Bruker Corp.	275,000	1,506,306.00	5,079,250
Brunswick Corp.	377,792	17,763,490.00	19,437,398
BT Group plc	1,519,932	8,064,822.00	9,882,765
Buckle, Inc./The	55,750	2,014,257.00	2,848,267
Buffalo Wild Wings, Inc.	40,753	7,646,286.00	7,386,074
Build-A-Bear Workshop, Inc.	188,245	3,619,620.00	3,699,014
Bunge, Ltd.	178,100	14,859,280.00	14,668,316
Bunzl plc	86,078	1,821,809.00	2,339,703
Burberry Group plc	714,439	18,682,502.00	18,379,933
Bureau Veritas S.A.	4,759	121,883.00	102,172
Burlington Stores, Inc.	259,279	12,079,632.00	15,406,358
Buzzi Unicem S.p.A.	219,232	1,957,034.00	2,069,651
BYD Company, Ltd. - H Shares	14,500	89,759.00	74,622
C&J Energy Services, Ltd.	91,900	2,103,363.00	1,022,847
C.R. Bard, Inc.	241,969	9,162,804.00	40,493,512
CA Immobilien Anlagen AG	15,950	290,682.00	299,095
CA, Inc.	1,055,120	21,964,906.00	34,407,463
Cabela's, Inc. - Class A	101,600	5,723,165.00	5,687,568
Cablevision Systems Corp. NY Group - Class A	574,500	13,893,796.00	10,513,350
Cabot Corp.	304,060	12,121,141.00	13,682,700
Cabot Microelectronics Corp.	356,656	14,534,244.00	17,822,100
Cabot Oil & Gas Corp.	1,122,480	17,625,248.00	33,146,834
CACI International, Inc.	54,914	3,336,060.00	4,937,867
Cadence Design Systems, Inc.	616,994	8,571,086.00	11,377,369
Cafe de Coral Holdings, Ltd.	6,050,000	14,185,753.00	21,654,381
CAI International, Inc.	322,133	7,234,357.00	7,914,808
Cairn India, Ltd.	12,086	45,514.00	41,300
CaixaBank	877,074	3,455,091.00	4,158,831
Calamos Asset Management, Inc. - Class A	38,800	522,410.00	521,860
CalAmp Corp.	72,011	1,896,760.00	1,165,858
Calavo Growers, Inc.	30,200	589,903.00	1,552,884
Calgon Carbon Corp.	123,195	1,796,118.00	2,595,719
California Resources Corp.	725,868	3,949,177.00	5,523,855
Callaway Golf Company	150,400	1,048,126.00	1,433,312
Callidus Software, Inc.	91,120	1,239,312.00	1,155,402
Callon Petroleum Company	881,600	6,024,554.00	6,585,552
Cal-Maine Foods, Inc.	109,960	2,919,081.00	4,295,038
Calpine Corp.	157,000	3,428,578.00	3,590,590

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Calsonic Kansei Corp.	391,000	2,339,750.00	2,598,516
Caltex Australia, Ltd.	923,709	14,600,449.00	24,663,078
Cambrex Corp.	276,643	6,150,188.00	10,963,362
Camden Property Trust	220,245	11,962,660.00	17,207,742
Cameco Corp.	4,300	98,324.00	59,925
Cameron International Corp.	908,310	47,108,339.00	40,982,947
Campbell Soup Company	493,759	10,503,208.00	22,984,481
Canadian Apartment Properties Real Estate Investment Trust	28,900	605,607.00	666,309
Canadian Imperial Bank of Commerce	294,600	24,635,030.00	21,358,209
Canadian Natural Resources, Ltd.	172,700	5,229,551.00	5,303,617
Canara Bank, Ltd.	89,705	640,845.00	527,211
Canfor Corp.	133,000	2,528,398.00	2,662,100
Canon Marketing Japan, Inc.	216,500	4,043,128.00	4,352,566
Canon, Inc.	14,750	469,640.00	521,708
Canon, Inc.	1,709,007	54,077,660.00	60,536,683
Cantel Medical Corp.	1,319,287	12,871,713.00	62,666,133
Cap Gemini S.A.	34,322	2,068,583.00	2,815,138
CAP S.A.	688,241	3,037,194.00	2,367,112
Capella Education Company	31,411	1,770,281.00	2,037,946
Capita Group plc	59,104	840,606.00	979,177
Capital Bank Financial Corp. - Class A	215,507	4,860,201.00	5,950,148
Capital One Financial Corp.	2,243,256	131,368,101.00	176,813,438
Capstead Mortgage Corp.	187,272	2,283,055.00	2,204,191
CARBO Ceramics, Inc.	227,377	11,812,018.00	6,937,272
Cardinal Financial Corp.	152,666	2,739,000.00	3,050,267
Cardinal Health, Inc.	1,179,534	50,993,380.00	106,476,534
Cardiovascular Systems, Inc.	126,843	3,386,409.00	4,951,951
Cardno, Ltd.	103,117	414,803.00	258,386
Cardtronics, Inc.	95,900	2,341,176.00	3,605,840
Career Education Corp.	117,900	860,136.00	593,037
CareTrust REIT, Inc.	60,171	452,031.00	815,919
Carl Zeiss Meditec AG	22,531	644,292.00	589,107
Carlisle Companies, Inc.	136,015	3,430,536.00	12,599,069
Carlsberg A/S - Class B	545,455	35,245,882.00	45,010,231
CarMax, Inc.	665,400	16,967,802.00	45,919,254
Carnival Corp.	1,362,609	51,222,855.00	65,187,215
Carnival plc	25,827	916,015.00	1,263,692
Carpenter Technology Corp.	112,000	7,043,879.00	4,354,560
Carrefour S.A.	456,355	15,006,078.00	15,237,995
Carrizo Oil & Gas, Inc.	197,329	8,334,321.00	9,797,385
Carter's, Inc.	201,480	11,523,370.00	18,630,856
Cascade Microtech, Inc.	5,228	68,864.00	70,996
Casella Waste Systems, Inc. - Class A	33,000	164,421.00	181,500
Casey's General Stores, Inc.	163,189	8,570,403.00	14,703,329
Cash America International, Inc.	438,874	8,386,499.00	10,225,764
Casino Guichard Perrachon et Cie S.A.	67,098	6,413,866.00	5,947,380
Casio Computer Company, Ltd.	10,900	167,885.00	207,139
Castle A. M. & Company	34,374	798,914.00	125,465
Castlight Health, Inc. - B Shares	225,804	1,951,141.00	1,752,239
Catamaran Corp.	222,500	10,886,421.00	13,247,650
Caterpillar, Inc.	1,666,899	42,039,802.00	133,401,927
Cathay Financial Holdings Company, Ltd.	6,320,594	8,716,906.00	10,100,022
Cathay General Bancorp	344,206	6,973,201.00	9,792,661
Cathay Pacific Airways, Ltd.	68,000	157,722.00	157,347
Cato Corp./The - Class A	52,875	1,165,700.00	2,093,850
Caverion Corp.	483,745	3,918,678.00	4,904,478
Cavium, Inc.	142,584	6,111,349.00	10,097,799
CBIZ, Inc.	465,352	3,048,374.00	4,341,734
CBL & Associates Properties, Inc.	98,775	2,054,574.00	1,955,745

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
CBOE Holdings, Inc.	315,800	10,324,467.00	18,128,499
CBRE Group, Inc.	2,116,088	52,151,663.00	81,913,766
CBS Corp. - Class B	1,351,385	29,781,791.00	81,934,473
CCL Industries, Inc. - Class B	4,500	254,720.00	506,317
CDI Corp.	38,917	784,734.00	546,784
CDK Global, Inc.	339,112	9,325,580.00	15,856,877
CDW Corp./De	81,200	3,064,808.00	3,023,888
Cedar Realty Trust, Inc.	146,467	953,435.00	1,097,038
Celadon Group, Inc.	40,900	864,877.00	1,113,298
Celanese Corp. - Series A	34,200	1,970,079.00	1,910,412
Celestica, Inc.	33,796	393,611.00	375,474
Celestica, Inc.	324,407	3,087,850.00	3,601,392
Celgene Corp.	2,202,383	64,055,156.00	253,890,712
Celldex Therapeutics, Inc.	177,300	3,363,171.00	4,941,351
CEMIG S.A. - Sponsored ADR	920,534	6,765,091.00	3,764,984
Cempra, Inc.	4,200	167,088.00	144,102
Cencosud S.A.	1,283,165	3,378,287.00	3,045,716
Cenovus Energy, Inc.	347,700	10,216,077.00	5,861,346
Centene Corp.	699,574	21,896,426.00	49,452,886
CenterPoint Energy, Inc.	1,119,979	16,209,810.00	22,858,771
Centerra Gold, Inc.	735,200	6,296,547.00	3,587,474
Central Garden & Pet Company - Class A	91,563	1,111,975.00	972,399
Central Glass Company, Ltd.	52,000	256,410.00	245,854
Central Japan Railway Company	22,388	2,271,920.00	4,059,429
Central Pacific Financial Company	79,447	1,814,957.00	1,824,898
Centrica plc	6,480,729	30,910,745.00	24,340,225
Century Aluminum Company	207,220	3,390,006.00	2,859,636
Century Casino, Inc.	359,989	1,949,103.00	1,961,940
CenturyLink, Inc.	1,815,673	104,743,705.00	62,731,502
Cepheid, Inc.	199,868	7,504,317.00	11,372,489
Cerner Corp.	833,800	18,834,393.00	61,084,188
Cerus Corp.	25,500	108,474.00	106,335
CESP - Companhia Energetica de Sao Paulo	360,100	4,502,659.00	2,665,738
CEVA, Inc.	66,348	1,575,572.00	1,414,539
CEZ A.S.	15,243	446,861.00	372,797
CF Industries Holdings, Inc.	180,737	28,498,743.00	51,271,472
CGI Group, Inc.	71,600	2,764,761.00	3,036,993
CH Robinson Worldwide, Inc.	484,403	26,676,344.00	35,467,988
Chang Hwa Commercial Bank	4,029,000	2,435,191.00	2,330,614
Charles River Laboratories International, Inc.	140,038	7,037,457.00	11,103,613
Charoen Pokphand Foods Public Company, Ltd.	690,200	536,659.00	477,243
Chart Industries, Inc.	79,296	5,574,233.00	2,781,307
Chatham Lodging Trust	83,623	2,269,247.00	2,459,352
Check Point Software Technologies, Ltd.	680,422	45,008,266.00	55,774,191
Checkpoint Systems, Inc.	609,655	10,146,112.00	6,596,467
Cheesecake Factory, Inc./The	111,662	3,311,621.00	5,508,286
Chefs' Warehouse, Inc.	5,760	126,749.00	129,197
Chegg, Inc.	71,021	604,971.00	564,617
Chemed Corp.	35,155	1,857,455.00	4,197,507
Chemtura Corp.	4,811	128,977.00	131,292
Chesapeake Energy Corp.	3,350,473	75,400,011.00	47,442,698
Chesapeake Lodging Trust	105,407	3,183,959.00	3,565,919
Chesapeake Utilities Corp.	10,125	492,982.00	512,426
Cheung Kong Holdings, Ltd.	705,000	12,200,070.00	14,439,995
Cheung Kong Infrastructure Holdings, Ltd.	935,000	6,516,343.00	8,037,837
Chevron Corp.	5,385,971	169,097,270.00	565,419,208
Chiba Bank, Ltd.	147,500	954,649.00	1,084,803
Chicago Bridge & Iron Company Nv	42,268	2,361,576.00	2,082,122
Chico's FAS, Inc.	322,100	4,010,730.00	5,697,949

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Children's Place, Inc./The	43,645	1,881,234.00	2,801,573
Chimerix, Inc.	5,639	237,012.00	212,534
China Agri-Industries Holdings, Ltd.	3,944,000	1,576,449.00	1,526,109
China Biologic Products, Inc.	5,300	133,613.00	506,203
China Citic Bank - H Shares	5,175,000	3,112,551.00	3,898,079
China CNR Corp., Ltd.	10,928,900	8,798,722.00	15,703,232
China Coal Energy Company - H Shares	1,284,000	686,089.00	708,820
China Communications Construction Company	6,616,000	5,433,334.00	9,318,490
China Communications Services Corp., Ltd. - H Shares	4,915,000	2,225,180.00	2,180,768
China Construction Bank - H Shares	21,154,400	15,717,660.00	17,571,709
China Everbright Bank Company, Ltd.	11,836,000	6,533,060.00	6,518,689
China Everbright International, Ltd.	2,726,300	2,583,074.00	4,564,317
China Life Insurance Company	7,383,000	21,727,776.00	32,329,580
China Longyuan Power Group Corp.	1,172,600	1,275,994.00	1,274,984
China Mengniu Dairy Company, Ltd.	351,000	1,615,438.00	1,865,227
China Merchants Bank - H Shares	584,000	1,091,477.00	1,426,659
China Merchants Holdings International Company, Ltd.	2,494,942	8,394,786.00	9,766,671
China Minsheng Banking Corp., Ltd.	137,500	142,048.00	167,950
China Mobile, Ltd.	8,460,851	92,230,975.00	110,438,875
China Mobile, Ltd. - Sponsored ADR	175,147	10,859,871.00	11,389,809
China Motor Corp.	220,000	188,985.00	190,540
China Oilfield Services - H Shares	128,000	314,926.00	212,974
China Overseas Land & Investment, Ltd.	1,016,900	2,892,083.00	3,285,590
China Pacific Insurance Group Company, Ltd.	58,400	222,929.00	277,950
China Petroleum Chemical Corp. - H Shares	17,405,800	14,786,741.00	13,851,811
China Power International Development, Ltd.	880,000	337,937.00	460,825
China Railway Construction Corp., Ltd.	502,000	585,870.00	749,790
China Railway Group, Ltd. - H Shares	8,958,000	5,139,783.00	9,174,005
China Resources Cement Holdings, Ltd.	2,134,000	1,428,869.00	1,208,332
China Resources Enterprise, Ltd.	1,130,699	2,482,834.00	2,216,757
China Resources Land, Ltd.	716,443	1,764,316.00	2,023,733
China Resources Power Holdings Company, Ltd.	2,101,900	5,292,949.00	5,275,727
China Shenhua Energy Company - H Shares	3,947,000	11,132,521.00	10,079,981
China Telecom Corp., Ltd. - H Shares	16,830,000	10,220,681.00	10,788,670
China Unicom, Ltd.	3,302,000	5,114,929.00	5,025,583
China Vanke Company, Ltd.	208,281	341,001.00	494,305
China Zhongwang Holdings, Ltd.	570,000	205,258.00	255,113
ChipMOS Technologies Bermuda, Ltd.	107,475	2,388,759.00	2,650,334
Chipotle Mexican Grill, Inc. - Class A	92,124	26,915,397.00	59,930,347
Chongqing Changan Automobile	299,134	689,163.00	816,797
Chongqing Rural Commercial Bank Company, Ltd.	3,926,100	2,150,471.00	2,547,163
Christian Dior S.A.	3,701	698,885.00	698,584
Christopher & Banks Corp.	102,229	812,467.00	568,393
Chubb Corp./The	786,326	30,279,652.00	79,497,559
Chubu Electric Power Company, Inc.	81,017	1,127,099.00	968,759
Chugai Pharmaceutical Company, Ltd.	36,600	756,517.00	1,155,147
Chugoku Bank, Ltd.	18,700	262,939.00	279,896
Chugoku Electric Power Company, Inc.	4,100	57,673.00	53,538
Church & Dwight Company, Inc.	282,720	5,015,532.00	24,149,942
Cia Saneamento Basico de Sao Paulo	5,492	27,010.00	30,432
Ciber, Inc.	149,800	827,158.00	617,176
Cie de Saint-Gobain S.A.	1,348,509	56,583,596.00	59,228,174
Cie Financiere Richemont S.A.	490,690	37,114,161.00	39,556,293
Cielo S.A.	55,014	735,851.00	786,455
Ciena Corp.	430,459	7,451,031.00	8,312,163
Cigna Corp.	855,757	24,696,615.00	110,769,186
Cimarex Energy Company	352,815	45,895,868.00	40,605,478
Cimpress Nv	11,758	967,571.00	992,140
Cincinnati Bell, Inc.	455,000	1,362,823.00	1,606,150

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Cincinnati Financial Corp.	390,585	14,523,723.00	20,810,369
Cinemark Holdings, Inc.	236,466	5,741,555.00	10,657,523
Cintas Corp.	264,912	9,766,044.00	21,624,767
Cipla, Ltd.	7,449	83,847.00	84,802
CIR - Compagnie Industriali Riunite	1,581,119	2,563,771.00	1,842,462
CIRCOR International, Inc.	45,769	1,614,970.00	2,503,564
Cirrus Logic, Inc.	134,864	2,376,643.00	4,485,577
Cisco Systems, Inc.	15,182,587	198,484,593.00	417,900,707
CIT Group, Inc.	234,829	11,469,019.00	10,595,484
CITIC 1616 Holdings, Ltd.	348,309	112,220.00	125,342
CITIC Pacific, Ltd.	2,834,000	5,052,015.00	4,854,286
Citigroup, Inc.	10,752,361	713,340,071.00	553,961,639
Citizen Holdings Company, Ltd.	57,600	418,760.00	442,837
Citizens & Northern Corp.	12,000	241,623.00	242,160
Citrix Systems, Inc.	445,870	14,591,010.00	28,477,717
City Holding Company	32,960	1,091,961.00	1,550,109
City National Corp.	128,829	5,456,531.00	11,476,087
CLARCOR, Inc.	125,691	5,823,446.00	8,303,147
Clean Harbors, Inc.	197,844	8,240,716.00	11,233,582
Clearwater Paper Corp.	56,155	2,027,287.00	3,666,922
Cleco Corp.	127,340	3,055,100.00	6,942,577
Cliffs Natural Resources, Inc.	281,910	5,649,476.00	1,355,987
Clorox Company/The	358,247	12,217,931.00	39,546,886
Cloud Peak Energy, Inc.	121,600	2,278,537.00	707,712
Clovis Oncology, Inc.	5,911	470,194.00	438,774
CLP Holdings, Ltd.	333,500	2,654,876.00	2,914,289
CME Group, Inc.	957,200	90,837,720.00	90,656,412
CMS Energy Corp.	860,970	20,246,760.00	30,056,463
CNA Financial Corp.	90,300	3,233,496.00	3,741,129
CNH Industrial Nv	5,269,291	51,438,984.00	43,123,245
CNO Financial Group, Inc.	285,081	3,985,704.00	4,909,095
CNOOC, Ltd.	22,649,100	37,563,071.00	32,017,611
CNP Assurances	8,895	144,371.00	155,813
Coach, Inc.	1,084,400	32,351,024.00	44,926,692
Coal India, Ltd.	207,896	1,267,939.00	1,205,560
Cobalt International Energy, Inc.	30,000	425,100.00	282,300
Cobham plc	228,964	1,040,888.00	1,033,967
Coca-Cola Amatil, Ltd.	284,371	3,445,281.00	2,341,903
Coca-Cola Bottling Company Consolidated	6,798	616,152.00	768,582
Coca-Cola Company/The	11,238,921	171,383,077.00	455,738,247
Coca-Cola Enterprises, Inc.	606,851	9,739,350.00	26,822,814
Coca-Cola HBC AG	64,848	1,395,359.00	1,169,642
Coca-Cola West Japan	146,300	2,555,802.00	2,422,779
Cochlear, Ltd.	755,813	45,511,124.00	52,272,323
Cogeco Cable, Inc.	36,800	2,039,594.00	1,973,224
Cogent Communications Group, Inc.	24,980	870,835.00	882,543
Cognex Corp.	1,414,438	28,892,567.00	70,141,980
Cognizant Technology Solutions Corp. - Class A	1,986,844	53,338,214.00	123,959,197
Cohen & Steers, Inc.	34,928	1,484,234.00	1,430,302
Coherent, Inc.	243,266	11,843,569.00	15,802,559
Cohu, Inc.	50,580	885,144.00	553,345
Colfax Corp.	18,000	1,089,000.00	859,140
Colgate-Palmolive Company	2,484,950	42,072,627.00	172,306,433
Coloplast A/S - B Shares	22,359	1,461,774.00	1,690,747
Columbia Banking System, Inc.	161,384	3,796,989.00	4,675,294
Columbia Sportswear Company	20,818	1,196,648.00	1,267,816
Com2uS Corp.	3,000	393,059.00	520,528
Comcast Corp. - Class A	7,759,039	148,181,761.00	438,152,932
Comcast Corp. - Special Class A	90,500	4,947,198.00	5,073,883

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Comerica, Inc.	644,201	26,729,488.00	29,072,791
Comfort Systems USA, Inc.	83,299	1,033,863.00	1,752,611
ComfortDelGro Corp., Ltd.	395,000	747,523.00	832,216
Commerce Bancshares, Inc.	174,482	5,294,540.00	7,384,078
Commercial International Bank	220,248	1,417,336.00	1,624,860
Commercial Metals Company	242,040	5,397,680.00	3,918,628
Commerzbank AG	203,613	2,855,630.00	2,810,043
Commonwealth Bank of Australia	256,869	17,719,342.00	18,328,355
CommScope Holding Company, Inc.	79,750	2,247,395.00	2,276,065
Community Bank System, Inc.	80,950	1,927,643.00	2,864,821
Community Health Systems, Inc.	324,300	11,252,809.00	16,954,404
CommVault Systems, Inc.	101,330	7,421,626.00	4,428,121
Companhia de Saneamento de Minas Gerais	66,288	633,680.00	383,695
Companhia Energetica de Minas Gerais (CEMIG)	1,779,754	10,508,439.00	7,138,840
Companhia Paranaense de Energia-Copel - Preferred	78,100	1,164,277.00	822,272
Compania Anonima Nacional Telefonos de Venezuela	2	0.00	9
Compania Cervecerias Unidas S.A.	109,850	1,373,896.00	1,143,487
Compartamos S.A.B. de C.V.	18,300	36,219.00	32,998
Compass Group plc	506,138	6,362,085.00	8,805,961
Compass Minerals International, Inc.	71,509	6,186,636.00	6,665,354
Computer Programs & Systems, Inc.	21,300	954,307.00	1,155,738
Computer Sciences Corp.	443,583	13,615,009.00	28,957,098
Computer Task Group, Inc.	16,200	121,772.00	118,422
comScore, Inc.	84,473	2,024,151.00	4,325,018
Comstock Resources, Inc.	85,900	1,074,096.00	306,663
Comtech Telecommunications Corp.	33,220	1,162,522.00	961,719
ConAgra Foods, Inc.	1,526,505	33,883,403.00	55,763,228
Concho Resources, Inc.	47,865	4,999,051.00	5,548,511
ConMed Corp.	92,235	3,175,399.00	4,656,945
ConocoPhillips Company	3,408,240	65,847,151.00	212,197,022
Consol Energy, Inc.	889,820	38,115,521.00	24,817,080
Consolidated Communications Holdings, Inc.	89,100	2,216,498.00	1,817,640
Consolidated Edison, Inc.	1,016,084	39,151,999.00	61,981,124
Constant Contact, Inc.	46,188	1,812,168.00	1,764,843
Constellation Brands, Inc. - Class A	592,275	25,773,141.00	68,828,278
Constellation Software, Inc.	800	274,455.00	276,516
Constellium Nv - Class A	65,870	1,912,216.00	1,338,478
Container Store Group, Inc./The	11,957	225,764.00	227,781
Contango Oil & Gas Company	94,356	3,128,169.00	2,075,832
Continental AG	15,033	3,069,170.00	3,556,841
Control4 Corp.	13,500	165,627.00	161,730
Controladora Vuela Compania de Aviacion S.A.B de C.V	27,312	317,740.00	304,256
Convergys Corp.	199,200	2,222,188.00	4,555,704
Con-Way, Inc.	318,280	11,820,041.00	14,045,696
Cooper Companies, Inc./The	114,131	9,383,069.00	21,390,432
Cooper Tire & Rubber Company	51,469	2,118,229.00	2,204,932
Cooper-Standard Holding, Inc.	1,109	59,166.00	65,653
Copa Holdings S.A. - Class A	18,872	1,708,489.00	1,905,506
Copart, Inc.	306,902	5,757,639.00	11,530,308
Core Laboratories Nv	190,288	14,763,570.00	19,883,193
Core Logic, Inc.	189,350	3,425,893.00	6,678,375
Core-Mark Holding Company, Inc.	72,802	4,247,312.00	4,682,625
CoreSite Realty Corp.	60,338	2,130,784.00	2,937,254
Corning, Inc.	4,391,885	66,888,109.00	99,607,952
Corporacion Financiera Alba S.A.	371,261	18,162,461.00	18,054,690
Corporate Executive Board Company/The	85,146	6,054,020.00	6,799,760
Corporate Office Properties Trust, Inc.	246,962	7,048,257.00	7,255,744
Corrections Corp. of America	247,388	5,375,967.00	9,959,841
Corvel Corp.	25,293	333,531.00	870,332

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
COSCO Pacific, Ltd.	3,256,657	4,376,722.00	4,267,693
Cosmos Pharmaceutical Corp.	9,600	1,403,700.00	1,502,539
CoStar Group, Inc.	64,818	10,575,280.00	12,822,945
Costco Wholesale Corp.	1,223,081	34,778,025.00	185,290,656
Cousins Properties, Inc.	401,100	3,534,775.00	4,251,660
Covanta Holding Corp.	444,489	9,307,415.00	9,969,888
Covenant Transport, Inc. - Class A	64,625	1,455,226.00	2,142,965
Coway Company, Ltd.	24,100	784,500.00	1,987,606
Cowen Group, Inc. - Class A	1,878,507	7,516,928.00	9,768,236
Cox & Kings, Ltd.	80,800	403,804.00	418,646
CPI Aerostructures, Inc.	182,204	2,391,127.00	2,222,889
Cracker Barrel Old Country Store, Inc.	50,507	2,302,849.00	7,684,135
Crane Company	104,271	3,432,436.00	6,507,553
Cray, Inc.	11,047	322,786.00	310,200
Credicorp, Ltd.	11,158	1,733,459.00	1,569,150
Credit Acceptance Corp.	1,666	322,726.00	324,870
Credit Agricole S.A.	117,767	1,621,727.00	1,729,638
Credit Saison Company	267,918	5,898,672.00	4,821,072
Credit Suisse Group AG	2,812,058	71,564,557.00	75,794,995
Credito Real S.A.B. de C.V.	180,600	396,798.00	424,049
Cree, Inc.	302,284	9,839,528.00	10,728,059
CRH plc	1,123,869	22,488,074.00	29,196,712
CRH plc	1,396,580	30,333,489.00	36,343,229
Criteo S.A. - Sponsored ADR	26,649	1,118,881.00	1,052,636
Crocs, Inc.	299,218	5,925,338.00	3,533,765
Croda International plc	88,493	3,591,040.00	3,598,166
Cross Country Healthcare, Inc.	60,710	853,485.00	720,021
Crown Castle International Corp.	913,675	54,854,800.00	75,414,735
Crown Crafts, Inc.	149,217	1,159,017.00	1,159,416
Crown Holdings, Inc.	534,510	16,952,112.00	28,874,230
Crown, Ltd.	34,216	390,977.00	349,483
CryoLife, Inc.	67,881	544,467.00	703,926
CSG Systems International, Inc.	68,200	928,567.00	2,072,598
CSL, Ltd.	125,743	8,137,980.00	8,849,173
CSPC Pharmaceutical Group, Ltd.	2,386,000	1,863,722.00	2,018,839
CSR Corp., Ltd.	10,453,400	9,463,718.00	13,806,543
CSR plc	89,116	739,370.00	1,155,577
CSR, Ltd.	1,527,296	4,571,585.00	4,702,114
CSS Industries, Inc.	2,575	74,173.00	77,636
CST Brands, Inc.	308,374	11,367,778.00	13,516,032
CSX Corp.	2,790,963	16,333,288.00	92,436,695
Ctrip.com International, Ltd. - ADR	105,538	5,129,445.00	6,186,638
CTS Corp.	183,733	1,873,179.00	3,305,357
CTT-Correios de Portugal S.A.	28,212	305,926.00	302,482
Cubic Corp.	118,872	4,814,406.00	6,154,003
Cullen/Frost Bankers, Inc.	116,000	5,383,110.00	8,013,280
Culp, Inc.	3,216	83,974.00	86,028
Cumberland Pharmaceuticals, Inc.	221,407	1,069,933.00	1,474,571
Cummins, Inc.	468,390	8,231,626.00	64,937,590
Cumulus Media, Inc. Class A	1,431,331	7,887,022.00	3,535,388
Curis, Inc.	43,800	126,035.00	105,120
Curtiss-Wright Corp.	96,080	3,286,428.00	7,104,155
Customers Bancorp, Inc.	152,582	2,912,213.00	3,716,898
CVB Financial Corp.	182,700	2,121,069.00	2,912,238
CVR Energy, Inc.	26,100	1,249,472.00	1,110,816
CVS Health Corp.	3,652,963	79,768,355.00	377,022,311
CyberAgent, Inc.	52,924	2,082,399.00	3,040,620
Cyberonics, Inc.	361,046	19,389,778.00	23,439,106
Cyfrowy Polsat S.A.	49,927	365,545.00	328,545

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Cynosure, Inc. - Class A	43,391	1,302,685.00	1,330,802
Cypress Semiconductor Corp.	425,777	7,466,973.00	6,007,713
CyrusOne, Inc.	7,587	237,959.00	236,107
Cytec Industries, Inc.	301,097	8,283,877.00	16,271,282
Cytokinetics, Inc.	27,829	218,096.00	188,681
Cytori Therapeutics, Inc.	46,000	61,221.00	54,280
D.R. Horton, Inc.	875,722	31,146,424.00	24,940,563
Dabur India, Ltd.	134,267	561,553.00	569,733
Dah Sing Financial	413,800	2,082,772.00	2,449,800
Dai Nippon Printing Company, Ltd.	71,600	787,303.00	697,343
Daido Steel Company	214,700	1,240,503.00	963,174
Daihatsu Motor Company, Ltd.	12,800	217,041.00	196,176
Dai-Ichi Mutual Life Insurance Company	77,500	1,154,594.00	1,128,007
Daiichi Sankyo Company, Ltd.	1,663,500	28,551,681.00	26,452,320
Daikin Industries, Ltd.	87,900	3,813,070.00	5,897,381
Daimler AG	670,645	42,391,696.00	64,630,072
Dainippon Sumitomo Pharma Company, Ltd.	5,600	71,172.00	66,495
Daito Trust Construction Company, Ltd.	220,614	11,976,013.00	24,696,627
Daiwa House Industry Company, Ltd.	1,110,200	14,704,635.00	21,949,420
Daiwa Securities Group, Inc.	2,463,500	19,762,886.00	19,432,737
Daktronics, Inc.	76,796	1,165,753.00	830,165
Dana Holding Corp.	904,786	19,498,881.00	19,145,272
Danaher Corp.	2,070,857	66,538,530.00	175,815,759
Danieli S.p.A.	33,680	646,101.00	838,113
Danieli S.p.A.	142,285	2,812,943.00	2,362,506
Danone S.A.	655,248	43,717,065.00	44,067,970
Danske Bank A/S	12,950	238,586.00	341,622
Darden Restaurants, Inc.	347,365	7,709,508.00	24,086,289
Darling Ingredients, Inc.	795,172	14,140,930.00	11,140,360
Dassault Systems S.A.	19,067	1,017,093.00	1,292,978
Davita Healthcare Partners, Inc.	470,800	13,383,790.00	38,266,624
DBS Group Holdings, Ltd.	3,073,675	34,623,882.00	45,622,237
DCM Holdings Company, Ltd.	93,300	706,726.00	700,188
DealerTrack Technologies, Inc.	232,238	8,959,052.00	8,945,808
Dean Foods Company	243,700	4,980,394.00	4,028,361
Debenhams plc	2,141,340	2,652,642.00	2,393,651
Decker's Outdoor Corp.	243,916	18,251,681.00	17,774,159
Deere & Company	1,152,306	34,955,145.00	101,045,713
Delek US Holdings, Inc.	18,264	678,109.00	725,994
Delhaize Group	242,848	15,553,587.00	21,835,746
De'Longhi S.p.A.	26,100	423,247.00	565,954
Delphi Automotive plc	1,057,316	50,939,621.00	84,310,378
Delta Air Lines, Inc.	3,449,192	105,306,788.00	155,075,672
Delta Electronics, Inc.	1,435,000	9,155,629.00	9,057,606
Deltic Timber Corp.	22,010	1,158,992.00	1,458,163
Deluxe Corp.	175,391	6,322,252.00	12,151,088
Demandware, Inc.	93,725	4,335,777.00	5,707,853
Denbury Resources, Inc.	913,222	6,575,198.00	6,657,388
Denso Corp.	665,550	31,017,805.00	30,429,107
DENTSPLY International, Inc.	423,035	13,132,305.00	21,528,251
Dentsu, Inc.	11,200	402,399.00	480,967
Depomed, Inc.	311,703	5,245,818.00	6,985,264
Descartes Systems Group, Inc./The	60,738	921,544.00	914,714
Destination Maternity Corp.	9,000	131,761.00	135,540
Deutsche Bank AG	398,517	15,619,817.00	13,850,315
Deutsche Boerse AG	443,763	31,698,815.00	36,250,307
Deutsche Euroshop AG	11,448	555,424.00	568,897
Deutsche Lufthansa AG	2,181,828	36,985,679.00	30,650,145
Deutsche Post AG	149,968	4,212,893.00	4,686,205

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Deutsche Telekom AG	4,137,335	58,834,373.00	75,761,637
Deutsche Wohnen AG	615,189	10,237,964.00	15,751,398
Devon Energy Corp.	1,269,024	47,525,068.00	76,534,837
DeVry Education Group, Inc.	505,200	15,597,927.00	16,853,472
DexCom, Inc.	390,864	12,141,723.00	24,366,462
DH Corp.	83,200	2,604,432.00	2,541,657
Diageo plc	859,698	24,316,132.00	23,731,342
Dialog Semiconductor plc	34,000	1,180,234.00	1,536,046
Diamond Foods, Inc.	270,799	7,359,078.00	8,819,923
Diamond Offshore Drilling, Inc.	161,100	9,713,288.00	4,315,869
Diamondback Energy, Inc.	55,170	3,677,526.00	4,239,263
DiamondRock Hospitality Company	429,381	4,895,026.00	6,067,154
Dice Holdings, Inc.	127,659	1,111,792.00	1,138,718
Dick's Sporting Goods, Inc.	207,100	6,218,410.00	11,802,629
Diebold, Inc.	136,072	3,911,039.00	4,825,113
Digi International, Inc.	55,430	664,069.00	553,191
DiGi.Com Berhad	4,402,200	7,790,317.00	7,488,554
DigitalGlobe, Inc.	19,257	668,387.00	656,086
Dillard's, Inc. - Class A	50,983	4,941,692.00	6,959,689
Dime Community Bancshares, Inc.	307,169	4,762,346.00	4,945,421
Dine Equity, Inc.	39,875	2,336,300.00	4,267,024
Diodes, Inc.	632,858	14,065,735.00	18,074,424
Dipexium Pharmaceuticals, Inc.	5,700	74,754.00	77,748
Direct Line Insurance Group plc	3,374,878	15,445,324.00	15,981,920
DIRECTV	1,353,900	41,836,794.00	115,216,890
DISCO Corp.	5,359	342,756.00	548,747
Discover Financial Services	1,570,418	24,646,737.00	88,493,054
Discovery Communications, Inc. - Series A	382,489	6,824,329.00	11,765,362
Discovery Communications, Inc. - Series C	863,989	19,046,916.00	25,466,076
Discovery Holdings, Ltd.	128,085	1,320,077.00	1,319,303
Discovery Holdings, Ltd. - Rights	3,463	0.00	8,766
DISH Network Corp. - Class A	211,100	14,228,673.00	14,789,666
DISHTV India, Ltd.	237,874	315,725.00	311,495
Distribuidora Internacional de Alimentacion S.A.	4,716,482	23,523,828.00	36,907,245
DKSH Holding, Ltd.	42,013	2,253,166.00	3,434,399
DNB ASA	605,850	9,610,275.00	9,750,313
DNO ASA	1,137,210	3,765,500.00	1,488,698
Dolby Laboratories, Inc. - Class A	391,000	12,341,728.00	14,920,560
Dollar General Corp.	821,431	37,773,828.00	61,919,469
Dollar Tree, Inc.	570,500	23,761,866.00	46,293,223
Dominion Diamond Corp.	75,175	1,226,104.00	1,284,741
Dominion Diamond Corp.	25,400	353,396.00	433,996
Dominion Resources, Inc.	1,900,687	53,602,707.00	134,701,688
Domino's Pizza, Inc.	115,811	6,814,649.00	11,644,796
Domtar Corp.	337,906	15,310,001.00	15,618,015
Don Quijote Company, Ltd.	4,500	258,278.00	366,979
Donaldson Company, Inc.	326,002	3,852,623.00	12,293,535
Dongbu Insurance Company, Ltd.	7,000	393,698.00	312,001
Dorman Products, Inc.	72,684	2,916,986.00	3,616,029
Dover Corp.	450,159	8,808,560.00	31,114,990
Dover Motorsports, Inc.	392,970	969,880.00	931,339
Dow Chemical Company/The	3,367,374	79,829,736.00	161,566,605
Downer EDI, Ltd.	1,094,515	4,676,802.00	3,737,612
DP World, Ltd.	533,005	9,436,325.00	11,512,908
Dr Pepper Snapple Group, Inc.	757,550	23,504,888.00	59,452,524
Dr. Reddy's Laboratories, Ltd.	2,339	122,997.00	130,393
Draegerwerk AG & Company KGaA	2,398	289,182.00	298,881
Dragon Oil plc	128,328	1,054,308.00	1,136,350
DRB-HICOM Berhad	318,600	243,594.00	169,473

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Dreamworks Animation SKG, Inc. - Class A	148,800	4,359,505.00	3,600,960
Dresser-Rand Group, Inc.	161,600	8,226,334.00	12,984,560
Drew Industries, Inc.	46,236	1,328,345.00	2,845,363
Dril-Quip, Inc.	83,690	6,302,902.00	5,723,559
DS Norden	101,289	3,602,179.00	2,162,366
DSP Group, Inc.	49,965	841,732.00	598,581
DST Systems, Inc.	103,845	6,471,093.00	11,496,680
DSV A/S	34,143	1,041,195.00	1,061,692
DSW, Inc. - Class A	100,107	3,105,233.00	3,691,946
DTE Energy Company	532,141	20,845,599.00	42,938,457
DTS, Inc.	403,203	8,516,412.00	13,737,126
Du Pont (E I) de Nemours & Company	2,553,452	78,651,233.00	182,495,214
Dubai Islamic Bank	251,626	504,274.00	424,755
Duerr AG	72,225	3,385,410.00	7,950,889
Duke Energy Corp.	1,973,629	78,276,697.00	151,535,235
Duke Realty Corp.	720,200	14,031,516.00	15,678,754
DuluxGroup, Ltd.	991,113	4,722,929.00	4,845,829
Dun & Bradstreet Corp./The	123,890	10,541,000.00	15,902,520
Dunkin' Brands Group, Inc.	212,025	9,540,873.00	10,083,909
Dupont Fabros Technology, Inc.	442,169	7,697,962.00	14,450,083
Duskin Company, Ltd.	102,622	1,959,609.00	1,779,894
DXP Enterprises, Inc.	30,104	2,375,047.00	1,327,285
Dycom Industries, Inc.	75,250	1,087,227.00	3,675,210
DyDo DRINCO, Inc.	21,667	865,375.00	871,739
Dynamic Materials Corp.	368,930	9,734,474.00	4,711,236
Dynegy, Inc.	139,800	4,272,553.00	4,393,914
E*Trade Financial Corp.	827,949	31,623,975.00	23,642,084
E.ON SE	445,466	8,686,574.00	6,643,007
E.W. Scripps Company - Class A	355,718	6,099,618.00	10,116,620
Eagle Materials, Inc.	147,760	10,691,950.00	12,346,826
Eagle Pharmaceuticals, Inc.	2,811	118,777.00	117,753
EarthLink Holdings Corp.	37,126	169,896.00	164,839
East Japan Railway Company	199,120	14,752,896.00	16,005,977
East West Bancorp, Inc.	651,199	16,844,287.00	26,347,512
EastGroup Properties, Inc.	62,150	2,752,010.00	3,737,701
Eastman Chemical Company	609,798	26,640,184.00	42,234,609
EasyJet plc	36,705	928,447.00	1,025,475
Eaton Corp. plc	1,302,259	34,604,644.00	88,475,476
Eaton Vance Corp.	526,450	12,793,603.00	21,921,378
Ebara Corp.	687,000	2,747,996.00	2,904,390
eBay, Inc.	3,945,072	107,484,677.00	227,551,753
EBIX, Inc.	136,419	2,119,786.00	4,144,409
Ebro Foods S.A.	105,081	1,794,997.00	1,959,197
Echo Entertainment Group, Ltd.	2,276,618	7,492,766.00	7,861,285
Echo Global Logistics, Inc.	30,202	851,780.00	823,307
ECLAT Textile Company, Ltd.	19,000	201,351.00	249,872
eClerx Services, Ltd.	15,700	336,781.00	397,773
Eclipse Resources Corp.	230,184	1,404,256.00	1,293,634
Ecolab, Inc.	911,551	44,079,126.00	104,263,203
Edenred	28,335	783,133.00	706,474
Edgewater Technology, Inc.	210,631	1,342,209.00	1,440,716
Edison International	1,254,783	31,492,499.00	78,386,294
EDP Renovaveis S.A.	88,750	914,676.00	610,032
Education Realty Trust, Inc.	91,032	2,973,673.00	3,220,712
Edwards Lifesciences Corp.	474,219	39,394,668.00	67,557,239
eHealth, Inc.	40,621	616,334.00	381,025
E-House China Holdings - ADS	207,835	1,551,664.00	1,128,544
Eicher Motors, Ltd.	1,316	334,340.00	334,527
Eisai Company, Ltd.	40,800	1,643,548.00	2,903,715

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
El Paso Electric Company	81,340	2,024,861.00	3,142,978
Electricite de France (EDF)	217,497	6,758,065.00	5,218,440
Electro Scientific Industries, Inc.	53,790	1,011,699.00	332,422
Electrolux AB - Series B	1,120,830	30,242,860.00	32,127,501
Electronic Arts, Inc.	959,979	33,392,694.00	56,461,165
Electronics for Imaging, Inc.	100,058	2,408,541.00	4,177,422
Elekta AB - B Shares	2,222,279	22,577,387.00	19,957,620
Eli Lilly & Company	2,990,915	114,371,626.00	217,289,975
Elisa Communications Oyj	29,257	750,788.00	735,275
Ellie Mae, Inc.	4,023	222,348.00	222,512
ElringKlinger AG	62,482	1,975,028.00	1,878,288
E-Mart Company, Ltd.	20,504	4,313,044.00	4,306,126
Embotelladora Andina S.A.	73,260	252,254.00	186,217
Embraer S.A.	2,097,180	18,553,047.00	16,108,936
Embraer S.A. - ADR	293,430	9,762,066.00	9,022,973
EMC Corp.	5,789,842	67,512,699.00	147,988,362
EMCOR Group, Inc.	131,915	3,118,020.00	6,130,090
eMemory Technology, Inc.	28,300	324,982.00	307,963
Emergent BioSolutions, Inc.	76,907	1,539,242.00	2,211,845
Emerson Electric Company	1,983,846	38,019,025.00	112,325,361
Emira Property Fund	255,300	380,947.00	378,222
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S.	2,056,246	2,643,744.00	2,336,193
Empire Company, Ltd. - A Shares	59,600	3,901,438.00	4,155,765
Empire District Electric Company	9,508	233,563.00	235,989
Employers Holdings, Inc.	258,128	5,134,132.00	6,966,875
Empresa Nacional de Telecomunicaciones S.A.	190,144	1,893,852.00	1,968,420
Empresas CMPC S.A.	382,199	916,954.00	1,049,361
Empresas COPEC S.A.	117,342	1,566,650.00	1,366,543
Enagas S.A.	48,790	1,450,403.00	1,395,424
Enanta Pharmaceuticals, Inc.	105,014	4,369,004.00	3,215,529
Enbridge, Inc.	383,600	16,942,024.00	18,490,944
Encore Capital Group, Inc.	288,126	11,597,229.00	11,983,160
Encore Wire Corp.	72,357	2,165,241.00	2,740,883
Endesa S.A.	10,000	188,290.00	193,320
Endo International plc	439,100	35,474,290.00	39,387,270
Endocyte, Inc.	19,971	124,925.00	125,018
Endologix, Inc.	52,105	801,575.00	889,432
Enea S.A.	63,446	317,317.00	276,441
Enel Green Power S.p.A.	809,309	2,104,477.00	1,511,535
Enel S.p.A.	1,324,340	6,822,095.00	5,990,901
EnerCare, Inc.	31,400	409,103.00	378,089
Energa S.A.	326,869	2,202,399.00	2,146,654
Energen Corp.	160,960	9,740,307.00	10,623,360
Energias de Portugal S.A.	854,217	3,945,619.00	3,197,240
Energizer Holdings, Inc.	132,423	6,405,678.00	18,280,995
Energy Absolute pcl	293,100	240,526.00	227,436
Energy Development Corp.	2,434,700	472,342.00	462,974
EnerNOC, Inc.	26,649	294,064.00	303,799
Enerplus Corp.	417,432	9,188,004.00	4,231,999
Enersis S.A.	1,642,787	540,965.00	538,425
Enersis S.A. - Sponsored ADR	132,377	2,655,473.00	2,152,450
EnerSys	523,162	15,663,469.00	33,607,927
Engility Holdings, Inc.	35,600	664,903.00	1,069,424
Eni S.p.A.	537,062	13,099,691.00	9,303,858
ENN Energy Holdings, Ltd.	14,000	86,107.00	85,863
Ennis, Inc.	104,368	1,586,093.00	1,473,676
Enova International, Inc.	263,034	5,724,898.00	5,179,139
EnPro Industries, Inc.	93,263	4,779,141.00	6,150,695
EnQuest plc	186,578	349,511.00	96,941

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
ENSCO plc - Sponsored ADR	1,192,428	51,348,541.00	25,124,458
Ensign Group, Inc./The	39,173	504,529.00	1,835,647
Entegris, Inc.	1,373,802	12,570,987.00	18,807,349
Entergy Corp.	765,198	38,175,985.00	59,295,193
Entertainment One, Ltd.	52,280	298,486.00	234,769
Entravision Communications Corp. - Class A	27,000	182,075.00	170,910
Entropic Communications, Inc.	195,830	837,974.00	579,657
EO Technics Company, Ltd.	3,160	201,390.00	364,292
EOG Resources, Inc.	1,761,724	51,646,727.00	161,532,474
EOH Holdings, Ltd.	30,648	213,365.00	402,620
EP Energy Corp. - Class A	87,300	909,360.00	914,904
Epiq Systems, Inc.	452,701	6,727,842.00	8,116,929
Epizyme, Inc.	78,442	1,736,809.00	1,473,141
EPR Properties	109,590	4,785,698.00	6,578,688
EQT Corp.	459,873	18,691,363.00	38,109,676
Equifax, Inc.	343,401	9,300,917.00	31,936,293
Equinix, Inc.	116,240	27,740,676.00	27,066,484
Equity One, Inc.	161,800	3,524,967.00	4,318,442
Equity Residential	985,786	33,992,600.00	76,753,298
Era Group, Inc.	39,500	725,350.00	823,180
Eregli Demir ve Celik Fabrikalari T.A.S.	4,207,202	5,637,499.00	6,546,157
ERG S.p.A.	64,569	831,439.00	843,954
Erickson, Inc.	221,959	4,035,325.00	958,863
Erie Indemnity Company - Class A	14,700	1,122,135.00	1,282,722
Eros International plc	21,117	353,921.00	368,914
Erste Group Bank AG	602,542	15,626,422.00	14,841,929
ESCO Technologies, Inc.	51,200	1,751,209.00	1,995,776
Esperion Therapeutics, Inc.	3,815	290,309.00	353,269
Esprit Holdings, Ltd.	1,681,169	4,692,697.00	1,706,529
Essex Property Trust, Inc.	177,818	30,610,691.00	40,880,358
Essilor International S.A.	76,752	7,639,803.00	8,803,700
Estee Lauder Companies, Inc. - Class A	792,094	26,354,635.00	65,870,537
Esterline Technologies Corp.	78,745	6,583,274.00	9,010,003
esure Group plc	1,217,914	4,977,088.00	3,804,018
Ethan Allen Interiors, Inc.	57,858	1,596,885.00	1,599,195
Eurazeo	9,041	642,378.00	619,791
Eurocommercial Properties Nv	6,520	317,986.00	298,691
Eurofins Scientific	18,902	4,857,612.00	5,090,413
Euronet Worldwide, Inc.	142,702	5,979,760.00	8,383,743
Eutelsat Communications	2,208	68,337.00	73,122
EverBank Financial Corp.	272,718	4,186,375.00	4,917,106
Evercore Partners, Inc. - Class A	224,108	11,482,389.00	11,577,419
Everest Re Group, Ltd.	176,050	16,374,183.00	30,632,700
Evergrande Real Estate Group, Ltd.	12,104,000	5,064,476.00	6,104,261
Eversource Energy	849,550	23,596,948.00	42,919,266
EVRAZ plc	372,307	1,085,917.00	1,037,399
Exact Sciences Corp.	246,306	5,840,371.00	5,423,658
ExamWorks Group, Inc.	69,280	2,777,035.00	2,883,434
Exar Corp.	106,380	1,048,182.00	1,069,119
Excel Trust, Inc.	210,625	2,569,130.00	2,952,963
EXEDY Corp.	91,500	2,623,391.00	2,184,403
Exelis, Inc.	393,438	4,136,138.00	9,588,084
Exelon Corp.	2,698,341	71,808,232.00	90,691,241
ExlService Holdings, Inc.	61,776	1,636,554.00	2,298,067
Exor S.p.A.	881,352	24,356,516.00	40,030,532
Expedia, Inc.	385,391	14,965,920.00	36,276,855
Expeditors International of Washington, Inc.	529,151	27,133,561.00	25,494,495
Experian Group, Ltd.	180,876	2,836,958.00	2,999,261
Exponent, Inc.	25,305	842,893.00	2,249,615

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Express Scripts Holding Company	2,595,126	65,709,545.00	225,179,083
Express, Inc.	91,114	1,257,838.00	1,506,114
Exterran Holdings, Inc.	135,800	2,042,429.00	4,558,806
Extra Space Storage, Inc.	233,620	9,287,281.00	15,785,703
Exxon Mobil Corp.	11,972,610	290,715,076.00	1,017,671,850
EZCORP, Inc. - Class A	105,000	1,974,304.00	958,650
F5 Networks, Inc.	260,899	33,418,500.00	29,987,731
Fabrinet	57,800	1,149,490.00	1,097,622
Facebook, Inc.	6,160,842	392,456,821.00	506,513,625
FactSet Research Systems, Inc.	104,050	8,318,938.00	16,564,760
Fair Isaac Corp.	110,414	5,576,796.00	9,795,930
Fairchild Semiconductor International, Inc.	1,010,115	17,077,875.00	18,363,891
Fairfax Financial Holdings, Ltd.	5,900	2,878,378.00	3,307,540
FairPoint Communications, Inc.	280,515	4,001,837.00	4,937,064
Faiveley Transport	5,756	392,087.00	338,956
Family Dollar Stores, Inc.	256,086	6,963,966.00	20,292,255
FamilyMart Company, Ltd.	1,500	59,616.00	63,039
FANUC, Ltd.	171,350	26,984,343.00	37,506,254
Farmer Brothers Company	23,718	585,856.00	587,021
FARO Technologies, Inc.	71,410	3,329,407.00	4,436,703
Fast Retailing Company, Ltd.	13,650	3,016,090.00	5,292,114
Fastenal Company	864,552	25,395,781.00	35,822,712
FBL Financial Group, Inc. - Class A	21,827	687,606.00	1,353,492
FBR & Company	7,875	197,803.00	181,991
Federal Bank, Ltd.	143,859	324,904.00	303,551
Federal Hydrogenerating Company (Rushydro) - ADR	1,009,302	1,297,758.00	977,004
Federal Realty Investment Trust	146,150	12,096,686.00	21,514,742
Federal Signal Corp.	126,070	768,118.00	1,990,645
Federated Investors, Inc. - Class B	377,176	8,957,590.00	12,782,495
Federated National Holdings Company	5,185	153,078.00	158,661
Federation Centres	1,368,768	3,269,620.00	3,178,838
FedEx Corp.	920,728	56,152,945.00	152,334,448
FEI Company	563,913	26,199,785.00	43,049,118
FelCor Lodging Trust, Inc.	526,996	3,723,615.00	6,055,184
Felda Global Ventures Holdings Berhad	327,800	376,840.00	192,069
Ferro Corp.	20,995	262,817.00	263,487
Ferrovial S.A.	144,530	2,782,559.00	3,073,459
Fiat Chrysler Automobiles Nv	362,667	4,363,233.00	5,900,991
Fibra Uno Administracion S.A.	2,310,000	7,395,395.00	6,127,450
Fibria Celulose S.A.	296,700	3,511,025.00	4,196,001
Fibrocell Science, Inc.	42,864	231,033.00	193,317
Fidelity National Information Services, Inc.	814,792	22,824,955.00	55,454,744
Fidelity Southern Corp.	27,150	462,825.00	458,292
Fidessa Group plc	182,500	7,700,047.00	5,976,523
Fiesta Restaurant Group	5,543	360,515.00	338,123
Fifth Street Finance Corp.	261,197	2,530,782.00	1,906,738
Fifth Third Bancorp	2,366,166	56,329,885.00	44,602,229
FIH Mobile, Ltd.	3,915,000	1,990,876.00	2,075,396
Financial Engines, Inc.	143,052	4,441,623.00	5,983,865
Financial Institutions, Inc.	19,469	455,405.00	446,424
Finisar Corp.	214,042	4,755,150.00	4,567,656
Finish Line, Inc./The - Class A	218,698	4,056,968.00	5,362,475
Finmeccanica S.p.A.	218,574	2,210,387.00	2,601,013
FireEye, Inc.	84,973	3,807,698.00	3,335,190
First American Financial Corp.	417,351	8,336,816.00	14,891,084
First BanCorp Puerto Rico	196,206	1,868,879.00	1,216,477
First Cash Financial Services, Inc.	59,000	1,946,565.00	2,744,680
First Citizens BancShares, Inc. - Class A	2,139	544,174.00	555,477
First Commonwealth Financial Corp.	185,540	1,589,755.00	1,669,860

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
First Financial Bancorp	113,700	1,723,132.00	2,024,997
First Financial Bankshares, Inc.	137,272	2,406,431.00	3,794,198
First Financial Holding Company	5,539,346	3,049,823.00	3,292,804
First Gulf Bank	96,669	380,150.00	384,265
First Horizon National Corp.	517,391	5,684,732.00	7,393,517
First Industrial Realty Trust, Inc.	183,762	3,593,935.00	3,938,020
First Interstate BancSystem, Inc.	187,815	5,231,206.00	5,225,013
First Merchants Corp.	387,675	5,914,467.00	9,125,870
First Midwest Bancorp, Inc.	146,925	2,989,206.00	2,552,087
First NBC Bank Holding Company	143,525	4,767,155.00	4,733,455
First Niagara Financial Group, Inc.	731,643	8,735,522.00	6,467,724
First Pacific Company, Ltd.	138,000	136,936.00	137,768
First Potomac Realty Trust	287,995	3,759,932.00	3,424,261
First Quantum Minerals, Ltd.	647,242	10,287,258.00	7,844,583
First Republic Bank/San Francisco CA	435,096	21,084,798.00	24,839,631
First Solar, Inc.	242,300	15,735,817.00	14,487,117
FirstEnergy Corp.	1,172,383	40,201,607.00	41,103,748
FirstMerit Corp.	687,645	12,869,206.00	13,106,514
FirstRand, Ltd.	3,105,346	9,621,233.00	14,311,567
Fischer (Georg) AG	7,403	4,435,822.00	5,068,460
Fiserv, Inc.	730,374	13,562,787.00	57,991,696
Five Prime Therapeutics, Inc.	20,986	481,295.00	479,530
FleetCor Technologies, Inc.	5,225	698,374.00	788,557
Fleetmatics Group plc	24,271	956,803.00	1,088,554
Flex Pharma, Inc.	3,776	76,441.00	74,010
Flextronics International, Ltd.	852,000	7,416,769.00	10,799,100
FLIR Systems, Inc.	1,151,274	24,168,219.00	36,011,851
Flotek Industries, Inc.	122,482	2,477,112.00	1,805,385
Flowers Foods, Inc.	411,311	5,159,986.00	9,353,212
Flowserve Corp.	373,450	10,996,687.00	21,096,191
Fluidigm Corp.	24,335	1,069,766.00	1,024,504
Fluor Corp.	485,824	12,870,683.00	27,769,700
FMC Corp.	536,328	15,551,002.00	30,704,778
FMC Technologies, Inc.	641,000	14,175,654.00	23,723,410
FNB Corp.	639,692	6,938,355.00	8,405,553
Folli Follie S.A.	54,704	1,951,952.00	1,629,783
Fonciere des Regions	9,238	860,198.00	914,475
Foot Locker, Inc.	1,084,802	41,953,155.00	68,342,526
Forbo Holdings AG	2,660	1,648,016.00	3,174,035
Ford Motor Company	11,092,243	121,026,248.00	179,028,802
Forestar Group, Inc.	70,743	1,244,326.00	1,115,617
FormFactor, Inc.	403,418	2,693,171.00	3,578,318
Formosa International Hotels Corp.	36,013	378,182.00	380,387
Formosan Rubber Group, Inc.	361,000	348,087.00	366,307
Forrester Research, Inc.	23,571	588,687.00	866,941
Fortescue Metals Group, Ltd.	61,218	224,425.00	91,664
Fortinet, Inc.	420,584	10,651,742.00	14,699,411
Fortum Oyj	424,414	10,476,081.00	8,915,852
Fortune Brands Home & Security, Inc.	447,021	7,037,850.00	21,224,557
Forward Air Corp.	158,431	6,606,590.00	8,602,803
Fossil Group, Inc.	123,967	16,137,660.00	10,221,079
Fox Factory Holding Corp.	46,084	701,172.00	706,929
Foxconn Technology Company, Ltd.	1,533,000	4,310,955.00	4,115,436
Francescas Holdings Corp.	103,500	2,481,118.00	1,842,300
Franklin Covey Company	6,730	118,484.00	129,620
Franklin Electric Company, Inc.	673,781	17,474,112.00	25,698,007
Franklin Resources, Inc.	1,272,730	32,253,818.00	65,316,504
Franklin Street Properties Corp.	218,655	2,896,557.00	2,803,157
Franshion Properties China, Ltd.	962,000	253,982.00	291,588

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Fraport AG	1,557	87,367.00	93,092
Fred's, Inc.	70,865	903,669.00	1,211,083
Freenet AG	44,751	1,294,108.00	1,349,357
Freeport-McMoRan, Inc.	3,145,499	68,972,932.00	59,607,206
Freescale Semiconductor, Ltd.	37,800	791,961.00	1,540,728
FreightCar America, Inc.	113,195	3,833,307.00	3,557,719
Fresenius Medical Care Holdings, Inc.	50,088	3,331,542.00	4,166,923
Fresenius SE & Company KGaA	14,308	595,997.00	854,240
Fresh Market, Inc./The	20,393	847,433.00	828,772
Freshpet, Inc.	7,400	129,783.00	143,782
Friends Life Group, Ltd.	498,672	2,159,801.00	3,061,792
Frontier Communications Corp.	3,272,822	27,822,080.00	23,073,395
FRP Holdings, Inc.	10,000	331,278.00	364,000
Frutarom Industries, Ltd.	12,180	326,481.00	455,751
FTD Companies, Inc.	38,164	1,301,659.00	1,142,630
FTI Consulting, Inc.	152,018	6,336,263.00	5,694,594
Fubon Financial Holding Company, Ltd.	20,563,479	17,575,075.00	36,934,085
Fugro Nv	69,557	4,738,214.00	1,866,111
Fuji Heavy Industries, Ltd.	50,200	1,463,089.00	1,670,612
Fujifilm Holdings Corp.	105,094	2,965,637.00	3,747,630
Fujitsu, Ltd.	2,763,200	16,378,581.00	18,872,938
Fukuoka Financial Group, Inc.	121,000	530,963.00	624,549
Fulton Financial Corp.	390,366	3,769,095.00	4,817,116
Furmanite Corp.	279,468	2,589,642.00	2,205,003
FutureFuel Corp.	53,600	897,959.00	550,472
FXCM, Inc. - Class A	80,500	1,297,524.00	171,465
G&K Services, Inc. - Class A	39,470	1,436,703.00	2,862,759
G4S plc	5,526,568	20,193,521.00	24,267,994
Gaiam, Inc. - Class A	47,983	302,614.00	349,796
Gail India, Ltd.	7,963	54,363.00	49,345
Gain Capital Holdings, Inc.	270,946	2,381,524.00	2,647,142
Galaxy Entertainment Group, Ltd.	134,000	613,003.00	610,108
Galectin Therapeutics, Inc.	10,200	37,812.00	34,170
Galenica Holding AG	5,917	5,323,064.00	5,178,060
Galp Energia SGPS S.A. - B Shares	157,505	2,648,194.00	1,702,599
GAMCO Investors, Inc. - Class A	4,167	322,728.00	327,151
Gamesa Corp. Tecnolgica S.A.	47,500	480,216.00	600,191
GameStop Corp. - Class A	288,100	16,390,520.00	10,936,276
Gaming & Leisure Properties, Inc.	104,700	3,522,495.00	3,860,289
Gannett Company, Inc.	779,909	29,267,424.00	28,919,026
Gap, Inc./The	800,050	11,336,120.00	34,666,167
Garmin, Ltd.	336,262	12,994,362.00	15,979,170
Gartner, Inc.	231,282	7,863,614.00	19,392,996
Gas Natural SDG S.A.	66,834	1,609,847.00	1,501,273
GasLog, Ltd.	124,250	2,885,791.00	2,412,935
GATX Corp.	454,027	21,747,603.00	26,324,485
Gaztransport et Technigaz S.A.	5,034	296,385.00	296,710
GCL-Poly Energy Holdings, Ltd.	6,311,950	2,123,040.00	1,668,956
GDF Suez	1,654,536	37,423,569.00	32,705,163
GDF Suez - Strip VVPR	106,806	0.00	115
GEA Group	134,719	6,066,083.00	6,516,757
Geberit AG	109,930	16,657,438.00	41,310,048
Gecina S.A.	8,766	1,096,975.00	1,184,838
Geely Automobile Holdings, Ltd.	12,065,000	6,072,755.00	6,209,085
Gemalto Nv	193,310	12,816,880.00	15,398,800
Gemalto Nv	15,302	1,363,690.00	1,218,936
GenCorp, Inc.	114,660	1,284,560.00	2,658,965
Generac Holdings, Inc.	77,360	3,530,859.00	3,766,658
General Cable Corp.	98,000	2,490,735.00	1,688,540

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
General Communication, Inc. - Class A	82,127	892,312.00	1,294,322
General Dynamics Corp.	1,014,634	50,681,122.00	137,716,273
General Electric Company	27,473,856	432,053,168.00	681,626,367
General Growth Properties, Inc.	1,680,400	35,382,115.00	49,655,820
General Mills, Inc.	1,646,630	25,700,948.00	93,199,258
General Motors Company	5,006,184	174,583,958.00	187,731,900
Genesco, Inc.	129,796	7,178,002.00	9,245,369
Genesee & Wyoming, Inc. - Class A	131,544	10,929,964.00	12,686,103
Genmab A/S	317,313	13,933,205.00	23,857,777
GenMark Diagnostics, Inc.	289,477	3,370,255.00	3,757,411
Gentex Corp.	830,366	8,208,639.00	15,195,698
Gentherm, Inc.	219,177	6,471,236.00	11,070,630
Genting Berhad	503,300	1,181,459.00	1,223,086
Genting Malaysia Berhad	15,282,900	19,002,656.00	17,455,560
Genuine Parts Company	452,394	10,696,750.00	42,158,597
Genworth Financial, Inc. - Class A	1,949,805	47,382,373.00	14,253,075
Genworth MI Canada, Inc.	12,400	293,812.00	274,141
Genworth Mortgage Insurance Australia, Ltd.	93,683	292,771.00	236,178
Geo Group, Inc./The	194,292	4,625,736.00	8,498,332
Geospace Technologies Corp.	237,387	13,610,150.00	3,919,259
Gerdau S.A.	662,000	4,470,710.00	2,104,415
Gerresheimer AG	71,655	4,358,478.00	3,952,536
Getinge AB - B Shares	824,675	23,253,712.00	20,425,505
Getty Realty Corp.	66,196	1,432,051.00	1,204,767
Giant Manufacturing Company, Ltd.	185,000	1,608,145.00	1,785,554
Gibralter Industries, Inc.	58,485	995,609.00	959,739
Gibson Energy, Inc.	298,382	8,473,683.00	6,120,777
Gigasolar Materials Corp.	3,000	45,637.00	50,911
G-III Apparel Group, Ltd.	89,756	8,077,107.00	10,111,013
Gildan Activewear, Inc.	82,000	2,317,749.00	2,420,640
Gilead Sciences, Inc.	4,778,135	78,153,503.00	468,878,388
Givaudan S.A.	1,367	1,193,507.00	2,479,825
GKN plc	218,034	999,546.00	1,160,686
Glacier Bancorp, Inc.	162,278	3,062,691.00	4,081,292
Glatfelter	87,322	1,580,787.00	2,403,975
GlaxoSmithKline plc	5,892,356	135,371,126.00	135,231,749
Glencore International plc	8,504,190	43,236,138.00	36,093,360
Global Mediacom Tbk PT	1,610,000	220,326.00	215,488
Global Payments, Inc.	474,043	22,449,589.00	43,460,262
Globe Specialty Metals, Inc.	130,420	1,669,557.00	2,467,546
Globe Telecom, Inc.	7,895	305,406.00	355,717
Globus Medical, Inc. - A Shares	6,117	151,748.00	154,393
Glory, Ltd.	13,932	345,682.00	389,178
GN Store Nord	659,167	14,656,420.00	14,707,119
Godrej Consumer Products, Ltd.	2,905	49,815.00	48,321
Gogo, Inc.	121,519	2,471,293.00	2,316,152
Golar LNG, Ltd.	223,800	11,178,578.00	7,448,064
Gold Fields, Ltd.	56,401	250,711.00	238,894
Goldman Sachs Group, Inc./The	1,220,251	123,758,859.00	229,370,580
Goodman Group	166,682	742,840.00	808,588
Goodrich Petroleum Corp.	364,691	6,052,776.00	1,294,653
Goodyear Tire & Rubber Company	1,060,773	26,355,779.00	28,725,733
Google, Inc. - Class A	932,991	263,811,049.00	517,530,108
Google, Inc. - Class C	906,209	250,575,600.00	496,602,532
GoPro, Inc. - Class A	5,176	224,647.00	224,690
Government Properties Income Trust	134,001	3,164,556.00	3,061,923
Graco, Inc.	126,366	3,720,135.00	9,118,571
GrafTech International, Ltd.	451,532	4,581,433.00	1,756,459
Graham Corp.	6,609	162,950.00	158,418

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Graham Holdings Company	9,996	7,295,481.00	10,492,101
Grainger plc	767,800	2,117,884.00	2,351,406
Granite Construction, Inc.	79,450	1,837,117.00	2,791,873
Graphic Packaging Holding Company	1,185,014	15,375,446.00	17,230,104
Gray Television, Inc.	1,061,264	10,528,072.00	14,666,668
Great Eagle Holdings, Ltd.	101,000	271,777.00	355,641
Great Plains Energy, Inc.	331,217	8,410,522.00	8,836,870
Great Southern Bancorp, Inc.	1,519	59,172.00	59,833
Great Wall Motor Company, Ltd.	350,600	2,189,168.00	2,478,106
Greatbatch, Inc.	56,348	1,582,166.00	3,259,732
Greatek Electronics, Inc.	296,500	388,336.00	392,301
Green Dot Corp. - Class A	106,162	2,143,156.00	1,690,099
Green Plains, Inc.	69,500	1,637,744.00	1,984,225
Greenbrier Companies, Inc.	73,900	3,948,403.00	4,286,200
Greencore Group	972,745	4,276,426.00	4,655,585
Greene King plc	112,271	1,069,491.00	1,393,330
Greenhill & Company, Inc.	53,490	2,634,383.00	2,120,879
Greggs plc	37,955	310,508.00	575,838
Greif, Inc. - Class A	147,677	7,244,522.00	5,799,276
Griffon Corp.	86,160	1,144,458.00	1,501,769
Grifols S.A.	26,381	1,102,944.00	1,132,761
Grifols S.A.	140,656	5,512,503.00	4,707,927
Grifols S.A. - ADR	100,675	3,939,708.00	3,303,147
Group 1 Automotive, Inc.	43,545	1,744,359.00	3,759,240
Groupe Bruxelles Lambert S.A.	8,541	692,980.00	707,700
Groupe Eurotunnel S.A.	14,960	126,581.00	214,334
Growthpoint Properties, Ltd.	624,013	1,466,423.00	1,476,567
GrubHub, Inc.	96,601	3,592,871.00	4,384,719
Gruma S.A.B. de C.V.	569,695	6,166,239.00	7,241,298
Grupo Aeroportuario - ADR	4,325	504,842.00	581,367
Grupo Aeroportuario del Centro Norte S.A.B. de C.V	21,075	525,647.00	819,818
Grupo Aeroportuario del Pacifico S.A.B. de C.V.	11,100	579,294.00	727,494
Grupo Argos S.A.	36,787	372,988.00	235,643
Grupo Financiero Inbursa S.A.B. de C.V.	705,153	1,891,852.00	1,782,989
Grupo Simec S.A.B. de C.V.	149,978	451,943.00	410,528
Grupo Televisa S.A.	1,587,400	11,318,046.00	10,503,301
GS Home Shopping, Inc.	4,924	967,729.00	985,732
GTT Communications, Inc.	10,499	186,643.00	198,221
Guangdong Investment, Ltd.	3,417,000	4,295,215.00	4,477,815
Guangzhou Automobile Group Company, Ltd.	3,740,000	3,610,458.00	3,579,340
Guangzhou R&F Properties Company, Ltd. - H Shares	1,846,400	2,059,307.00	1,893,304
Guaranty Bancorp	47,000	799,378.00	797,120
Guess?, Inc.	139,200	6,414,945.00	2,587,728
Guidance Software, Inc.	18,000	97,877.00	97,380
Guidewire Software, Inc.	386,394	18,822,468.00	20,328,188
Gulf International Services QSC	167,176	4,643,864.00	4,407,524
Gulf Island Fabrication, Inc.	25,454	741,880.00	378,246
Gulf Mark Offshore, Inc. - Class A	121,946	4,687,693.00	1,590,176
Gulfport Energy Corp.	199,365	12,278,638.00	9,152,847
GZI Transport	665,100	364,777.00	424,639
H&E Equipment Services, Inc.	73,181	1,844,512.00	1,828,793
H&R Block, Inc.	716,470	9,968,966.00	22,977,193
H. Lundbeck A/S	25,838	749,764.00	544,173
H.B. Fuller Company	108,870	2,536,781.00	4,667,257
Hachijuni Bank, Ltd./The	45,000	260,407.00	318,199
Haemonetics Corp.	102,940	2,825,911.00	4,624,065
Haier Electronics Group Company, Ltd.	5,837,000	16,018,801.00	15,283,160
Hain Celestial Group, Inc./The	314,432	15,326,374.00	20,139,370
Hakuhodo Dy Holdings, Inc.	80,900	763,517.00	862,798

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Halfords Group plc	101,877	813,259.00	696,897
Halliburton Company	3,169,985	80,548,111.00	139,098,942
Halozyme Therapeutics, Inc.	276,130	2,822,015.00	3,943,136
Halyard Health, Inc.	127,388	4,872,243.00	6,267,490
Hamamatsu Photonics K.K.	1,068,400	23,637,926.00	32,383,857
Hammerson plc	47,068	407,275.00	464,652
Han Wha Corp.	77,291	2,391,250.00	2,532,361
Hana Financial Group, Inc.	343,246	12,606,864.00	8,894,788
Hancock Holding Company	274,007	8,448,564.00	8,181,849
Hanergy Thin Film Power Group, Ltd.	4,600,000	1,050,343.00	4,141,338
Hanesbrands, Inc.	1,053,460	30,124,271.00	35,301,445
Hang Seng Bank, Ltd.	44,200	797,830.00	800,988
Hanger, Inc.	70,500	1,187,999.00	1,599,645
Hankook Tire Company, Ltd.	19,217	951,478.00	785,516
Hankyu Corp.	86,000	445,483.00	532,816
Hanmi Financial Corp.	64,439	1,458,286.00	1,362,885
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	10,200	186,741.00	186,456
Hannover Rueckversicheru	84,112	7,279,711.00	8,690,351
Hanover Insurance Group, Inc.	198,749	10,288,029.00	14,425,202
Hanssem Company, Ltd.	5,846	692,928.00	972,182
Hardinge, Inc.	88,900	1,371,727.00	1,031,240
Hargreaves Lansdown plc	3,381,591	46,901,176.00	57,830,075
Harley-Davidson, Inc.	686,787	30,749,977.00	41,715,442
Harman International Industries, Inc.	211,607	21,272,596.00	28,277,043
Harmonic Drive System, Inc.	17,030	292,332.00	376,314
Harmonic, Inc.	181,280	1,135,588.00	1,343,285
Harmony Gold Mining Company, Ltd.	390,810	979,608.00	681,871
Harris & Harris Group, Inc.	246,607	738,401.00	759,550
Harris Corp.	293,100	12,128,925.00	23,084,556
Harsco Corp.	161,485	3,097,008.00	2,787,231
Harte-Hanks, Inc.	130,946	1,060,200.00	1,021,379
Hartford Financial Services Group, Inc./The	1,377,800	53,002,510.00	57,619,596
Harvey Norman Holdings, Ltd.	1,585,356	4,990,495.00	5,389,540
Hasbro, Inc.	319,766	5,276,229.00	20,222,002
Haseko Corp.	119,400	992,072.00	1,166,869
Haversham Holdings plc	4,130,300	9,171,744.00	9,810,288
Haverty Furniture Companies, Inc.	79,300	1,567,821.00	1,972,984
Hawaiian Electric Industries, Inc.	215,950	4,536,436.00	6,936,314
Hawaiian Holdings, Inc.	260,392	4,486,312.00	5,735,134
Hawkins, Inc.	23,452	954,046.00	890,941
Haynes International, Inc.	25,400	1,389,800.00	1,133,094
Hays plc	1,340,251	2,826,162.00	3,036,134
Hazama Ando Corp.	292,900	1,938,201.00	1,677,901
HCA Holdings, Inc.	1,097,862	76,879,225.00	82,592,158
HCC Insurance Holdings, Inc.	531,420	19,065,998.00	30,115,571
HCI Group, Inc.	222,950	7,326,355.00	10,226,717
HCL Technologies, Ltd.	1,978,608	22,143,849.00	30,996,941
HCP, Inc.	1,252,200	43,907,653.00	54,107,562
HD Supply Holdings, Inc.	637,078	17,782,513.00	19,848,165
HDFC Bank, Ltd.	634,594	6,336,654.00	10,370,507
Headwaters, Inc.	190,424	2,888,056.00	3,492,376
Health Care REIT, Inc.	884,207	42,412,036.00	68,402,254
Health Net, Inc.	423,095	17,828,765.00	25,593,017
Healthcare Realty Trust, Inc.	190,690	4,047,208.00	5,297,368
Healthcare Services Group, Inc.	151,096	2,164,272.00	4,854,714
HealthSouth Corp.	233,528	8,852,018.00	10,359,302
HealthStream, Inc.	43,900	1,277,997.00	1,106,280
Healthways, Inc.	73,625	2,322,924.00	1,450,413
Heartland Express, Inc.	121,640	2,123,056.00	2,890,166

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Heartland Financial USA, Inc.	3,146	103,837.00	102,654
Heartland Payment Systems, Inc.	181,112	5,650,736.00	8,485,097
HeidelbergCement AG	224,661	17,146,179.00	17,809,313
Heidrick & Struggles International, Inc.	39,770	1,133,798.00	977,547
Heineken Holding Nv - Class A	34,722	2,147,271.00	2,390,381
Heineken Nv	47,534	2,973,154.00	3,626,189
Helen of Troy, Ltd.	71,679	2,455,781.00	5,841,122
Helix Energy Solutions Group, Inc.	205,561	5,758,535.00	3,075,193
Helmerich & Payne, Inc.	515,320	27,143,406.00	35,077,832
Helvetia Holding AG	1,773	851,842.00	955,591
Hengan International Group Company, Ltd.	993,348	10,450,116.00	11,928,299
Henkel KGaA	12,274	1,071,460.00	1,267,871
Henkel KGaA	31,362	2,471,061.00	3,689,949
Hennes & Mauritz AB - B Shares	188,857	7,283,222.00	7,653,657
Henry Schein, Inc.	297,186	32,300,582.00	41,493,109
Hercules Technology Growth	46,513	656,978.00	626,995
Heritage Commerce Corp.	33,498	300,375.00	305,837
Heritage Financial Corp.	26,646	438,941.00	452,982
Heritage Oaks Bancorp	55,337	463,171.00	459,850
Herman Miller, Inc.	121,150	2,401,298.00	3,363,124
Hermes International S.A.	1,419	0.00	500,484
Hero Honda Motors, Ltd.	27,162	1,345,621.00	1,145,746
Hersha Hospitality Trust	934,873	4,973,350.00	6,048,628
Hershey Company/The	406,760	9,648,246.00	41,046,152
Hertz Global Holdings, Inc.	670,360	15,778,116.00	14,533,405
Hess Corp.	704,205	21,643,905.00	47,794,393
Hewlett-Packard Company	5,919,032	105,184,335.00	184,437,037
Hexagon AB - Series B	398,876	12,486,646.00	14,180,737
Hexcel Corp.	883,612	20,727,864.00	45,435,329
HFF, Inc. - Class A	226,661	5,943,399.00	8,508,854
Hibbett Sports, Inc.	52,150	1,541,246.00	2,558,479
Highwoods Properties, Inc.	192,270	5,624,881.00	8,802,121
Hikma Pharmaceuticals plc	64,231	1,414,202.00	2,030,975
Hillenbrand, Inc.	178,972	4,237,040.00	5,524,866
Hill-Rom Holdings, Inc.	208,100	6,132,386.00	10,196,900
Hilltop Holdings, Inc.	165,250	3,917,508.00	3,212,460
Hindalco Industries, Ltd.	26,983	61,249.00	55,621
Hindustan Lever, Ltd.	359,929	4,658,324.00	5,024,124
Hindustan Zinc, Ltd.	169,000	336,102.00	437,884
Hino Motors, Ltd.	10,300	142,447.00	147,296
Hirose Electric Company, Ltd.	3,789	432,207.00	490,982
Hisamitsu Pharmaceutical Company	8,000	387,188.00	328,872
Hitachi Construction Machinery Company, Ltd.	7,000	145,766.00	122,693
Hitachi Metals, Ltd.	8,000	100,562.00	123,077
Hitachi, Ltd.	2,997,800	18,480,625.00	20,577,769
Hite Jinro Company, Ltd.	67,608	1,532,324.00	1,352,830
HKT Trust & HKT, Ltd.	154,000	198,736.00	198,433
HMS Holdings Corp.	185,200	5,760,544.00	2,861,340
HNI Corp.	93,800	2,092,833.00	5,174,946
Hochtief AG	96,607	8,288,915.00	7,323,093
Holcim, Ltd.	403,942	27,589,734.00	30,213,514
HollyFrontier Corp.	412,914	13,468,163.00	16,628,047
HollySys Automation Technologies, Ltd.	41,890	999,667.00	832,354
Holmen AB - B Shares	86,455	2,916,088.00	2,917,238
Hologic, Inc.	510,783	10,151,713.00	16,868,609
Home Bancshares, Inc.	191,447	4,215,602.00	6,488,139
Home Depot, Inc./The	3,881,737	92,589,150.00	441,004,141
Home Properties, Inc.	120,700	6,917,252.00	8,363,303
Home Retail Group plc	4,275,512	9,603,962.00	10,472,546

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
HomeAway, Inc.	276,355	8,786,222.00	8,337,630
HomeServe plc	130,248	608,393.00	739,769
Hon Hai Precision Industry Company, Ltd.	11,220,468	26,983,076.00	32,847,391
Honda Motor Company, Ltd.	2,219,426	76,905,965.00	72,231,976
Honeywell International, Inc.	2,237,976	60,025,149.00	233,443,277
Hong Kong & China Gas Company, Ltd.	2,940,000	6,688,585.00	6,802,949
Hong Kong Exchanges & Clearing, Ltd.	245,800	5,568,653.00	6,023,694
Hong Leong Bank Berhad	238,600	1,066,349.00	918,708
Hong Leong Financial Group Berhad	68,900	366,785.00	315,524
Horace Mann Educators Corp.	401,795	10,693,966.00	13,741,389
Horiba, Ltd.	14,727	519,429.00	564,274
Horizon Pharma plc	673,655	8,281,945.00	17,494,820
Hormel Foods Corp.	425,100	8,541,724.00	24,166,935
Hornbeck Offshore Services, Inc.	65,900	2,309,916.00	1,239,579
Hortonworks, Inc.	7,677	165,623.00	183,020
Hospira, Inc.	598,181	12,854,924.00	52,544,219
Hospitality Properties Trust	316,325	8,415,249.00	10,435,562
Host Hotels & Resorts, Inc.	2,743,050	59,765,065.00	55,354,749
Hotai Motor Company, Ltd.	15,000	229,808.00	231,783
Housing Development Finance Corp.	208,180	4,434,001.00	4,376,749
Howard Hughes Corp./The	32,936	4,703,497.00	5,105,739
Howard Hughes Corp./The	10,300	1,475,990.00	1,596,706
Hoya Corp.	489,950	10,614,761.00	19,681,752
HSBC Holdings plc	4,962,700	50,707,438.00	42,287,315
HSBC Holdings plc	3,564,657	36,808,926.00	30,643,990
HSN, Inc.	76,953	3,082,968.00	5,250,503
Hua Nan Financial Holdings Company, Ltd.	3,632,050	2,113,744.00	2,077,779
Huabao International Holdings, Ltd.	471,000	395,162.00	350,529
Huadian Power International Corp., Ltd. - H Shares	5,558,000	4,409,102.00	4,623,871
Huaneng Power International, Inc. - H Shares	7,373,000	7,401,050.00	8,730,002
Huaneng Renewables Corp., Ltd.	450,000	171,253.00	163,097
Hub Group, Inc. - Class A	70,900	1,843,424.00	2,785,661
Hubbell, Inc. - Class B	115,025	4,513,677.00	12,609,041
Hudson City Bancorp, Inc.	1,252,380	17,389,355.00	13,124,942
Hudson Pacific Properties, Inc.	36,116	1,171,390.00	1,198,690
Hufvudstaden AB - A Series	20,706	302,503.00	284,034
Hugo Boss AG	3,516	452,175.00	427,653
Huhtamaki Oyj	10,010	295,754.00	311,234
Humana, Inc.	551,876	24,237,932.00	98,244,966
Hunting plc	96,476	1,142,963.00	702,201
Huntington Bankshares, Inc.	2,760,468	29,833,624.00	30,503,171
Huntington Ingalls Industries, Inc.	163,373	8,305,615.00	22,896,726
Huntsman Corp.	31,861	655,467.00	706,358
Huron Consulting Group, Inc.	54,156	3,627,895.00	3,582,419
Husky Energy, Inc.	118,666	3,291,974.00	2,422,042
Husqvarna AB	348,418	2,702,758.00	2,525,046
Hutchison Whampoa, Ltd.	1,110,000	13,832,287.00	15,405,034
Hynix Semiconductor, Inc.	724,928	27,722,626.00	29,762,919
Hypermarcas S.A.	34,400	239,605.00	212,033
Hyprop Investments, Ltd. - Uts	39,800	384,408.00	387,612
Hyster--Yale Materials	2,279	159,263.00	167,028
Hyundai Heavy Industries Company, Ltd.	14,329	1,567,290.00	1,575,680
Hyundai Mipo Dockyard Company, Ltd.	17,963	1,960,980.00	1,233,747
Hyundai Mobis	139,845	34,154,116.00	31,071,065
Hyundai Motor Company, Ltd.	268,896	42,333,707.00	40,839,133
Hyundai Steel Company, Ltd.	119,214	7,517,449.00	7,844,087
Hyundai WIA Corp.	2,300	394,040.00	293,344
IAC/Interactivecorp	116,259	6,942,570.00	7,843,995
Iberdrola S.A.	7,956,575	36,580,868.00	51,289,260

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
IBERIABANK Corp.	142,605	8,210,737.00	8,988,393
Ibiden Company, Ltd.	28,800	487,428.00	486,784
iCade	10,999	913,964.00	992,995
ICICI Bank, Ltd.	650,824	3,541,364.00	3,281,094
ICON plc	262,405	13,071,977.00	18,507,425
Iconix Brand Group, Inc.	189,826	4,526,498.00	6,391,441
ICU Medical, Inc.	58,934	3,326,782.00	5,489,113
IDACORP, Inc.	160,520	7,132,220.00	10,091,892
Idea Cellular, Ltd.	313,017	808,737.00	920,326
Idemitsu Kosan Company, Ltd.	2,000	42,776.00	34,888
IDEX Corp.	324,495	16,018,985.00	24,606,456
IDEXX Laboratories, Inc.	100,905	5,518,036.00	15,587,804
IDT Corp. - Class B	1,593	28,567.00	28,276
IG Group Holdings plc	16,262	164,633.00	171,159
iGate Corp.	73,100	1,608,964.00	3,118,446
IGI Laboratories, Inc.	21,200	175,441.00	172,992
Ignite Restaurant Group, Inc.	18,977	107,774.00	92,038
IHI Corp.	805,068	3,470,722.00	3,779,473
IHS, Inc. - Class A	108,160	12,643,904.00	12,304,282
II-VI, Inc.	110,906	2,127,038.00	2,047,325
IJM Corp. Berhad	1,552,800	3,093,441.00	3,018,809
Iliad S.A.	16,715	3,994,103.00	3,900,950
Illinois Tool Works, Inc.	972,687	26,419,952.00	94,486,815
Illumina, Inc.	37,199	6,973,138.00	6,905,622
Iluka Resources, Ltd.	797,111	4,063,652.00	5,176,100
Imagination Technologies Group plc	3,687,800	19,596,119.00	11,540,328
Imation Corp.	603,450	2,590,391.00	2,431,904
Imax Corp.	272,347	8,364,494.00	9,180,817
Imerys S.A.	56,289	4,074,229.00	4,132,057
IMI plc	53,874	1,026,552.00	1,019,693
Immofinanz Immobilien Anlagen AG	1,212,153	4,228,764.00	3,563,170
Impax Laboratories, Inc.	277,862	6,855,711.00	13,023,392
Imperial Oil Canada, Ltd.	193,900	7,801,811.00	7,739,159
Imperial Tobacco Group plc	423,586	13,943,299.00	18,631,741
Imperva, Inc.	26,728	1,151,701.00	1,141,286
Implenia AG	3,964	282,290.00	260,376
Inari Amertron Berhad	390,400	398,399.00	348,920
Inchcape plc	136,127	1,437,461.00	1,606,540
Incitec Pivot, Ltd.	178,279	459,182.00	554,319
Incyte Corp.	582,749	13,517,128.00	53,414,773
Independent Bank Corp.	189,780	6,997,232.00	8,325,649
Independent Bank Group, Inc.	20,658	969,154.00	803,803
India Cements, Ltd.	1,981,432	3,914,734.00	2,727,660
Indian Bank	101,769	384,800.00	282,063
Indivior Group plc	302,766	674,086.00	853,967
Indofood CBP Sukses Makmur Tbk PT	318,900	293,853.00	357,924
Indofood Sukses Makmur Tbk PT	1,118,700	642,869.00	637,424
Indus Holding AG	6,910	357,295.00	344,202
Industria de Diseno Textil S.A. (Inditex)	1,634,877	50,451,412.00	52,465,034
Industrial & Commercial Bank of China, Ltd. - H Shares	23,324,670	15,393,158.00	17,208,339
Industrial Bank of Korea	426,569	5,009,314.00	5,132,900
Infineon Technologies AG	308,070	3,248,710.00	3,682,552
Infinera Corp.	575,911	7,623,043.00	11,328,169
Infinity Pharmaceuticals, Inc.	20,950	333,981.00	292,881
Infinity Property & Casualty Corp.	67,317	2,857,126.00	5,523,360
Infoblox, Inc.	34,730	841,824.00	829,005
Informatica Corp.	667,102	22,334,562.00	29,255,758
Infosys Technologies, Ltd.	443,690	14,016,706.00	15,727,709
Infraestructura Energetica Nova S.A.B. de C.V.	865,665	4,418,682.00	4,729,997

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Infratil, Ltd.	911,700	1,733,718.00	2,174,114
ING Groep Nv	4,049,864	46,359,138.00	59,349,663
Ingersoll-Rand plc	732,203	26,741,852.00	49,848,380
Ingles Markets, Inc. - Class A	11,061	556,296.00	547,298
Ingram Micro, Inc. - Class A	1,032,811	23,006,414.00	25,944,212
Ingredion, Inc.	181,590	9,139,163.00	14,131,334
Inland Real Estate Corp.	426,765	4,919,913.00	4,562,118
Inmobiliaria Colonial S.A.	12,544,275	9,947,138.00	8,460,762
InnoLux Corp.	41,748,332	21,033,405.00	20,880,837
Innophos Holdings, Inc.	43,873	2,189,020.00	2,472,682
Inogen, Inc.	9,649	326,915.00	308,672
Inotera Memories, Inc.	260,100	405,939.00	347,049
Inovalon Holdings, Inc. - A Shares	61,170	1,733,184.00	1,847,946
Inovio Pharmaceuticals, Inc.	191,558	1,834,044.00	1,563,113
Inphi Corp.	153,928	2,885,370.00	2,744,536
Insight Enterprises, Inc.	112,246	2,274,685.00	3,201,256
InsMed, Inc.	3,000	63,890.00	62,400
Insperity, Inc.	46,040	1,588,268.00	2,407,432
Insulet Corp.	84,479	3,218,927.00	2,817,375
Insurance Australia Group, Ltd.	182,594	848,604.00	850,905
Integra LifeSciences Holdings Corp.	48,270	1,902,983.00	2,975,846
Integrated Device Technology, Inc.	864,480	13,521,519.00	17,306,890
Integrated Silicon Solution, Inc.	55,460	496,192.00	992,179
Integrys Energy Group, Inc.	257,868	13,212,724.00	18,571,653
Intel Corp.	14,319,032	187,275,097.00	447,756,131
Inteliquent, Inc.	25,294	390,377.00	398,128
Intelsat S.A.	124,212	2,046,397.00	1,490,544
Inter Parfums, Inc.	38,669	821,984.00	1,261,383
Interactive Brokers Group, Inc. - Class A	173,957	3,537,013.00	5,918,017
Interactive Intelligence Group, Inc.	97,531	4,004,669.00	4,016,327
Interconexion Electrica S.A.	86,640	403,700.00	247,807
Intercontinental Exchange, Inc.	328,232	75,673,740.00	76,566,679
InterContinental Hotels Group plc	125,940	4,498,642.00	4,924,472
InterDigital, Inc.	327,900	12,262,510.00	16,637,646
Interface, Inc.	131,118	1,803,650.00	2,724,632
Interfor Corp.	20,100	358,112.00	303,920
Intermediate Capital Group plc	57,775	437,842.00	431,837
International Bancshares Corp.	128,100	1,501,743.00	3,334,443
International Business Machines Corp.	2,633,260	151,948,517.00	422,638,230
International Consolidated Airlines Group S.A.	228,646	1,517,881.00	2,046,733
International Flavors & Fragrances, Inc.	218,320	7,505,977.00	25,630,768
International Game Technology	520,980	8,377,358.00	9,070,262
International Paper Company	1,622,778	50,752,218.00	90,047,951
International Speedway Corp. - Class A	62,230	3,483,483.00	2,029,320
Internet Initiative Japan, Inc.	16,175	336,011.00	268,538
Interpublic Group of Companies, Inc./The	1,378,694	18,624,115.00	30,496,711
Intersect ENT, Inc.	7,632	178,274.00	197,135
Intersil Corp. - Class A	614,100	11,395,542.00	8,793,912
Intertek Group plc	718,359	19,095,559.00	26,638,770
Interval Leisure Group, Inc.	255,408	5,148,351.00	6,694,244
Intesa Sanpaolo S.p.A.	7,887,244	19,829,868.00	26,818,869
Intesa Sanpaolo S.p.A.	1,570,026	4,150,995.00	4,886,631
IntraLinks Holdings, Inc.	90,085	999,654.00	931,479
Intrawest Resorts Holdings, Inc.	59,341	539,991.00	517,454
Intrepid Potash, Inc.	151,824	2,323,593.00	1,753,567
Intrexon Corp.	60,120	1,575,873.00	2,727,644
Intrum Justitia AB	58,662	1,458,951.00	1,646,118
Intu Properties plc	40,583	227,810.00	209,654
Intuit, Inc.	1,032,878	36,359,353.00	100,147,851

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Intuitive Surgical, Inc.	137,900	47,363,401.00	69,643,637
Invacare Corp.	62,954	1,873,026.00	1,221,937
Inventure Foods, Inc.	13,000	138,289.00	145,470
Inversiones Aguas Metropolitanas S.A.	235,567	446,241.00	379,802
Invesco, Ltd.	1,299,337	29,175,117.00	51,570,686
Investec plc	373,642	3,163,098.00	3,111,707
Investec plc	46,221	426,936.00	387,431
Investment Technology Group, Inc.	71,750	2,136,490.00	2,174,743
Investor AB - Class B	1,593,535	34,427,833.00	63,508,210
Investors Bancorp, Inc.	460,598	5,110,414.00	5,398,209
IOI Corp. Berhad	2,173,200	3,101,222.00	2,693,395
IOI Properties Group Berhad	395,700	269,424.00	232,922
ION Geophysical Corp.	255,965	1,686,885.00	555,444
IPC Healthcare, Inc.	72,593	2,834,585.00	3,385,738
IPG Photonics Corp.	92,004	7,146,102.00	8,528,771
Ipsen S.A.	26,360	1,248,910.00	1,245,810
Ipsos	157,183	4,506,420.00	4,390,866
Iren S.p.A.	230,846	262,546.00	316,357
Iridium Communications, Inc.	152,290	1,446,939.00	1,478,736
iRobot Corp.	60,100	1,753,065.00	1,961,063
Iron Mountain, Inc.	624,264	13,861,044.00	22,773,151
Isetan Mitsukoshi Holdings, Ltd.	57,500	795,446.00	953,179
iShares Europe Developed Real Estate - ETF	509,939	20,511,276.00	19,647,950
iShares MSCI ACWI Ex U.S. - ETF	219,228	9,797,943.00	9,799,492
iShares MSCI China - ETF	17,672	845,654.00	963,124
iShares MSCI Emerging Markets - ETF	854,236	34,826,555.00	34,280,491
iShares MSCI Russia Capped - ETF	75,900	1,246,773.00	988,218
iShares North American Tech-Software - ETF	145,656	14,285,518.00	13,997,542
iShares U.S. Healthcare Providers - ETF	61,719	6,217,819.00	8,212,330
iShares U.S. Medical Devices - ETF	81,821	8,146,508.00	9,842,248
Isis Pharmaceuticals, Inc.	161,544	6,486,456.00	10,285,506
Isle of Capri Casinos, Inc.	224,125	2,966,254.00	3,148,956
Israel Discount Bank, Ltd. - Class A	380,218	669,876.00	643,465
iStar Financial, Inc.	428,666	6,164,005.00	5,572,658
Isuzu Motors, Ltd.	66,300	843,151.00	883,171
IT Holdings Corp.	51,100	631,895.00	934,437
Italcementi S.p.A.	109,926	630,322.00	876,599
Itau Unibanco Holdings S.A. - Preferred	1,426,486	18,599,757.00	15,759,588
Itausa Investimentos Itau S.A. - Preferred	878,800	3,617,444.00	2,744,102
ITC Holdings Corp.	64,050	2,768,241.00	2,397,392
ITC, Ltd.	40,099	237,407.00	208,789
Ito En, Ltd.	18,700	366,874.00	404,017
ITOCHU Corp.	295,151	3,053,849.00	3,203,161
Itron, Inc.	294,926	14,712,594.00	10,767,748
ITT Corp.	193,494	3,121,220.00	7,722,346
Ituran Location & Control, Ltd.	4,730	106,561.00	104,340
IWKA AG	75,842	4,214,337.00	5,841,903
Ixia	112,400	2,057,704.00	1,363,412
J&J Snack Foods Corp.	28,936	1,153,897.00	3,087,471
J.B. Hunt Transport Services, Inc.	337,480	14,937,486.00	28,819,105
J.Front Retailing Company, Ltd.	4,600	56,263.00	72,457
J2 Global, Inc.	96,754	2,936,984.00	6,354,803
Jabil Circuit, Inc.	1,059,105	21,984,760.00	24,761,875
Jack Henry & Associates, Inc.	172,500	4,530,705.00	12,056,025
Jack in the Box, Inc.	139,629	6,526,179.00	13,393,214
Jacobs Engineering Group, Inc.	523,954	36,989,257.00	23,661,763
JAFCO Company, Ltd.	37,700	1,332,206.00	1,405,203
James Hardie Industries plc	1,220,393	13,773,881.00	14,227,191
James River Group Holdings, Ltd.	17,030	392,574.00	400,716

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Janus Capital Group, Inc.	791,382	8,994,603.00	13,603,857
Japan Airlines Company, Ltd.	779,100	17,638,092.00	24,297,136
Japan Exchange Group, Inc.	75,500	1,925,326.00	2,194,017
Japan Real Estate Investment Corp.	125	698,682.00	588,910
Japan Retail Fund Investment Corp.	194	387,238.00	385,978
Japan Tobacco, Inc.	214,413	6,955,394.00	6,794,885
Jarden Corp.	465,398	13,045,133.00	24,619,554
Jardine Cycle & Carriage, Ltd.	43,000	942,869.00	1,287,147
Jardine Lloyd Thompson Group plc	44,447	642,678.00	690,827
Jardine Matheson Holdings, Ltd.	607,900	20,550,907.00	38,419,280
Jardine Strategic Holdings, Ltd.	844,500	26,965,716.00	29,557,500
Jazz Pharmaceuticals plc	52,879	7,964,618.00	9,136,962
JBS S.A.	1,808,100	6,112,535.00	8,033,234
JC Decaux S.A.	56,308	1,430,005.00	1,898,606
JC Penney Company, Inc.	636,963	6,237,256.00	5,356,859
JDS Uniphase Corp.	487,725	6,139,871.00	6,398,952
Jean Coutu Group, Inc.	42,600	841,632.00	910,527
Jeronimo Martins SGPS S.A.	1,085,849	12,624,699.00	13,644,561
JetBlue Airways Corp.	1,217,139	14,100,406.00	23,429,926
JFE Holdings, Inc.	112,750	2,731,110.00	2,495,214
JG Summit Holdings, Inc.	2,014,780	2,935,705.00	3,267,820
JGC Corp.	35,091	883,313.00	698,894
Jingwei Textile Machinery Company, Ltd. - H Shares	329,900	403,646.00	440,828
JinkoSolar Holding Company - ADR	2,900	92,270.00	74,356
JM AB	237,952	7,302,184.00	7,924,330
John Bean Technologies Corp.	106,058	2,479,603.00	3,788,392
John Wood Group plc	2,758,045	22,236,095.00	25,998,918
Johnson & Johnson	7,761,347	238,683,698.00	780,791,508
Johnson Controls, Inc.	2,134,081	41,325,897.00	107,643,046
Johnson Matthey plc	1,184,048	43,338,289.00	59,516,373
Joint-Stock Financial Corp. Sistema - Sponsored GDR	326,211	4,826,797.00	2,413,961
Jollibee Foods Corp.	213,630	973,697.00	1,051,423
Jones Lang Lasalle, Inc.	299,046	27,907,114.00	50,957,438
Joy Global, Inc.	262,550	24,616,990.00	10,286,709
Joyo Bank, Ltd.	259,000	1,321,674.00	1,334,684
JP Morgan Chase & Company	12,519,653	418,436,528.00	758,440,579
JSC MMC Norilsk Nickel - ADR	678,895	12,715,520.00	12,060,570
JSR Corp.	14,517	262,604.00	252,149
JTEKT Corp.	2,600	42,000.00	40,672
Julius Baer Group, Ltd.	204,357	9,023,243.00	10,258,877
Jumei International - ADR	180,049	2,657,038.00	2,848,375
Jungheinrich - Preferred	5,482	254,162.00	353,260
Juniper Networks, Inc.	1,534,800	29,894,574.00	34,655,784
Jupiter Fund Management plc	2,277,219	13,082,541.00	13,826,374
JX Holdings, Inc.	688,968	3,661,232.00	2,655,335
Jyske Bank A.S.	7,601	386,849.00	320,059
K+S AG	178,179	5,684,219.00	5,819,387
K12, Inc.	31,279	526,134.00	491,706
K2M Group Holdings, Inc.	59,697	1,197,854.00	1,316,319
Kaba Holding AG	1,280	651,829.00	771,584
Kabel Deutschland Holding AG	3,965	515,534.00	515,268
Kabu.com Securities Company, Ltd.	46,500	291,196.00	305,929
Kadant, Inc.	7,158	345,761.00	376,582
Kaiser Aluminum Corp.	165,736	10,071,374.00	12,743,441
Kajima Corp.	180,000	753,167.00	837,523
Kakaku.com, Inc.	179,700	1,693,527.00	2,993,876
Kaken Pharmaceutical Company, Ltd.	50,000	1,117,189.00	1,450,907
Kalbe Farma Tbk PT	11,320,300	1,595,330.00	1,614,712
Kaman Corp.	93,726	2,919,546.00	3,976,794

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Kanamoto Company, Ltd.	10,100	375,833.00	291,399
Kangwon Land, Inc.	49,321	1,536,524.00	1,540,378
Kansai Electric Power Company	118,950	1,514,075.00	1,137,179
Kansai Paint Company, Ltd.	15,000	229,556.00	273,171
Kansas City Southern, Inc.	311,175	35,422,770.00	31,764,744
Kao Corp.	2,065,900	52,939,252.00	103,359,600
Kapstone Paper & Packaging Corp.	332,877	5,943,046.00	10,931,681
Kasikornbank Public Company, Ltd.	1,112,650	5,777,881.00	7,830,266
Kasikornbank Public Company, Ltd.	609,750	3,709,955.00	4,309,849
Kate Spade & Company	267,900	10,425,588.00	8,945,181
Kato Sangyo Company, Ltd.	65,022	1,323,488.00	1,351,677
Kaveri Seed Company, Ltd.	27,000	131,622.00	424,903
Kawasaki Heavy Industries, Ltd.	2,352,000	8,924,821.00	11,904,640
Kawasaki Kisen Kaisha, Ltd.	2,637,000	6,568,589.00	7,102,364
Kazakhmys plc	2,287,000	24,676,241.00	7,299,361
KB Financial Group, Inc.	283,769	9,688,197.00	10,051,937
KB Financial Group, Inc. - ADR	372,075	18,317,750.00	13,074,716
KB Home	262,347	3,925,756.00	4,097,860
KBC Groep Nv	51,701	2,951,283.00	3,196,127
KBR, Inc.	305,575	7,251,407.00	4,424,726
KCC Corp.	1,443	743,186.00	736,165
KCG Holdings, Inc. - Class A	370,828	4,315,220.00	4,546,351
KCI Konecranes International Corp.	143,000	4,069,461.00	4,515,311
KDDI Corp.	654,174	13,601,105.00	14,839,945
Keihin Corp.	17,200	291,288.00	264,042
Keikyu Corp.	35,500	290,334.00	284,474
Keio Corp.	22,000	150,675.00	172,991
Kellogg Company	683,675	17,776,705.00	45,088,366
Kelly Services, Inc. - Class A	53,925	684,175.00	940,452
Kemper Corp.	102,760	3,874,830.00	4,003,530
Kennametal, Inc.	166,467	3,605,900.00	5,608,273
Kerry Group plc	24,466	1,559,283.00	1,642,280
Keryx Biopharmaceuticals, Inc.	218,539	3,274,605.00	2,782,001
Keurig Green Mountain, Inc.	361,795	39,113,795.00	40,423,355
KeyCorp	4,100,688	55,891,935.00	58,065,742
Keyence Corp.	85,501	22,397,768.00	46,769,778
Keysight Technologies, Inc.	577,070	17,441,677.00	21,438,151
KEYW Holding Corp./The	203,681	2,602,432.00	1,676,295
Kforce, Inc.	40,475	917,167.00	902,997
KGHM Polska Miedz S.A.	258,168	9,052,052.00	8,170,951
Khushi Ram Behari Lal, Ltd.	175,400	402,559.00	466,519
Kia Motors Corp.	229,449	8,974,732.00	9,347,961
Kikkoman Corp.	2,000	40,443.00	63,623
Kilroy Realty Corp.	185,882	10,038,531.00	14,158,632
Kimberly-Clark Corp.	1,011,131	35,411,904.00	108,302,241
Kimco Realty Corp.	1,090,500	28,905,078.00	29,279,925
Kinden Corp.	183,000	2,158,726.00	2,291,982
Kinder Morgan, Inc.	4,682,018	168,186,760.00	196,925,677
Kindred Healthcare, Inc.	362,321	6,337,348.00	8,619,617
Kingfisher plc	5,037,907	22,215,997.00	28,464,210
King's Town Bank	373,000	418,650.00	357,026
Kingspan Group plc	679,102	3,934,732.00	12,862,185
Kinnevik Investment AB - B Shares	1,644,773	44,422,524.00	54,946,238
Kintetsu Corp.	250,151	958,593.00	919,880
KION Group AG	6,254	290,931.00	256,279
Kirby Corp.	124,280	5,346,392.00	9,327,214
Kirin Holdings Company, Ltd.	2,226,900	30,111,992.00	29,283,480
Kirklands, Inc.	32,205	412,293.00	764,869
Kissei Pharmaceutical Company, Ltd.	12,100	288,093.00	378,361

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Kite Pharma, Inc.	70,902	4,485,370.00	4,089,627
Kite Realty Group Trust	224,540	6,112,433.00	6,325,292
KJB Financial Group Company, Ltd.	3,420	33,992.00	25,401
Klabin S.A.	121,500	649,447.00	691,874
KLA-Tencor Corp.	453,128	18,385,348.00	26,412,831
Klepierre S.A.	41,956	1,889,376.00	2,058,825
Klockner Humboldt Deutz	48,527	440,111.00	204,303
KLX, Inc.	115,354	2,884,037.00	4,445,743
KNB Financial Group Company, Ltd.	5,227	58,668.00	44,145
Knight Transportation, Inc.	147,437	3,013,191.00	4,754,843
Knowles Corp.	1,238,706	33,527,457.00	23,869,865
Kobe Steel, Ltd.	134,000	222,431.00	248,055
Koc Holdings A.S.	220,453	1,127,836.00	1,006,111
Kohl's Corp.	909,004	46,507,460.00	71,129,563
Komatsu, Ltd.	635,250	14,764,480.00	12,514,306
Komercni Banka A.S.	14,185	3,090,950.00	3,062,861
Kona Grill, Inc.	6,508	169,924.00	184,957
Konami Corp.	5,200	109,139.00	97,561
Kone Oyj	896,021	16,507,892.00	39,724,840
Konica Minolta Holdings, Inc.	1,711,332	17,178,107.00	17,423,693
Koninklijke Ahold Nv	2,946,691	34,231,672.00	58,073,091
Koninklijke Ahold Nv - Sponsored ADR	660,005	8,260,078.00	12,975,698
Koninklijke DSM Nv	195,019	10,846,590.00	10,885,138
Koninklijke KPN Nv	449,032	1,561,033.00	1,523,461
Kopin Corp.	116,321	534,191.00	409,450
Koppers Holdings, Inc.	127,530	4,272,426.00	2,509,790
Korea Electric Power Corp.	89,358	2,774,611.00	3,704,960
Korn/Ferry International	274,417	4,712,375.00	9,020,087
Kose Corp.	10,000	377,871.00	552,846
Kraft Foods Group, Inc.	1,625,105	26,737,114.00	141,571,022
Kraton Performance Polymers, Inc.	66,300	1,669,177.00	1,339,923
Krispy Kreme Doughnuts, Inc.	398,401	7,517,054.00	7,964,036
Kroger Company/The	2,106,728	52,787,588.00	161,501,768
Krones AG	24,497	2,204,883.00	2,550,207
KRUK S.A.	12,900	343,988.00	462,379
K's Holdings Corp.	85,600	2,470,942.00	2,773,033
KT & G Corp.	112,253	7,911,860.00	8,974,574
KT Corp.	49,976	1,657,775.00	1,306,327
Kubota Corp.	1,443,868	19,687,208.00	22,911,660
Kulicke & Soffa Industries, Inc.	195,715	1,937,463.00	3,059,025
Kunlun Energy Company, Ltd.	2,063,463	3,162,162.00	2,004,099
Kuraray Company, Ltd.	65,929	808,489.00	894,446
Kurita Water Industries, Ltd.	17,100	369,858.00	414,221
Kyocera Corp.	83,400	3,848,387.00	4,584,305
Kyorin Company, Ltd.	62,000	966,864.00	1,485,829
Kyowa Exeo Corp.	21,700	256,978.00	233,240
Kyowa Hakko Kirin Company, Ltd.	35,000	400,413.00	457,328
Kythera Biopharmaceuticals, Inc.	9,404	472,268.00	471,611
Kyushu Electric Power Company, Inc.	43,363	601,110.00	421,246
L Brands, Inc.	684,492	9,194,580.00	64,540,751
L E Lundbergforetagen AB	14,975	611,846.00	684,498
L-3 Communications Holdings, Inc.	252,100	17,833,997.00	31,711,659
La Quinta Holdings, Inc.	6,294	149,540.00	149,042
Laboratory Corp. of America Holdings	305,952	20,696,864.00	38,577,488
Labrador Iron Ore Royalty Corp.	84,200	2,402,215.00	898,178
Laclede Group, Inc./The	177,056	8,147,596.00	9,068,808
Ladenburg Thalmann Financial	87,000	343,833.00	335,820
LaFarge-Coppee S.A.	28,378	1,669,410.00	1,839,346
Lagardere S.C.A.	9,875	387,034.00	296,325

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Lakeland Financial Corp.	5,000	206,804.00	202,900
Lam Research Corp.	438,893	16,676,795.00	30,825,650
Lamar Advertising Company - Class A	175,800	8,267,323.00	10,419,666
Lancaster Colony Corp.	58,131	2,677,311.00	5,532,327
Land Securities Group plc	37,268	485,186.00	693,214
Landauer, Inc.	22,900	1,250,045.00	804,706
Landec Corp.	213,313	2,556,430.00	2,975,716
Landstar System, Inc.	145,984	7,100,120.00	9,678,739
Lannett Company, Inc.	60,536	2,736,456.00	4,098,893
Lanxess AG	308,552	16,540,720.00	16,444,973
Laredo Petroleum Holdings, Inc.	513,250	14,435,821.00	6,692,780
Largan Precision Company, Ltd.	75,400	6,178,244.00	6,494,183
Larsen & Toubro, Ltd.	6,524	180,526.00	179,271
LaSalle Hotel Properties	464,232	15,218,877.00	18,040,056
Lattice Semiconductor Corp.	265,900	2,221,045.00	1,685,806
Laurentian Bank of Canada	48,400	2,083,776.00	1,805,685
Lawson, Inc.	9,800	685,771.00	680,709
Lazard, Ltd. - Class A	118,578	4,323,164.00	6,236,017
La-Z-Boy, Inc.	232,620	4,655,286.00	6,538,948
LDR Holding Corp.	14,235	532,765.00	521,570
Lear Corp.	279,920	21,748,637.00	31,020,734
Lee Enterprises, Inc.	580,900	1,584,819.00	1,841,453
Legacy Oil + Gas, Inc.	214,393	1,622,981.00	260,691
LegacyTexas Financial Group, Inc.	88,849	1,594,702.00	2,019,538
Legal & General Group plc	718,947	1,784,832.00	2,973,433
Legg Mason, Inc.	291,303	29,344,544.00	16,079,926
Leggett & Platt, Inc.	454,886	11,125,794.00	20,965,696
Legrand S.A.	1,045,766	32,665,163.00	56,539,506
Leidos Holdings, Inc.	131,111	5,495,252.00	5,501,418
Leighton Holdings, Ltd.	17,325	309,028.00	279,929
Lend Lease Corp.	1,707,536	22,479,500.00	21,706,415
Lending Tree, Inc.	17,825	862,052.00	998,378
Lennar Corp. - Class A	621,040	32,330,665.00	32,176,082
Lennox International, Inc.	97,827	2,994,814.00	10,926,298
Lenovo Group, Ltd.	1,617,000	2,246,260.00	2,360,934
Leopalace21 Corp.	281,170	5,206,987.00	1,474,721
Leucadia National Corp.	920,258	32,338,852.00	20,512,551
Level 3 Communications, Inc.	826,560	41,112,098.00	44,501,990
Lexicon Pharmaceuticals, Inc.	79,000	89,523.00	74,600
Lexington Realty Trust	407,632	4,262,852.00	4,007,023
Lexmark International, Inc.	426,464	16,210,797.00	18,056,486
LG Chemical, Ltd.	14,743	2,716,036.00	3,003,216
LG Display Company, Ltd.	741,462	22,995,939.00	20,918,257
LG Electronics, Inc.	168,268	11,447,893.00	8,933,242
LG Innotek Company, Ltd.	6,577	715,727.00	687,667
LG Telecom, Ltd.	532,651	5,503,539.00	5,281,140
LGI Homes, Inc.	32,287	473,783.00	537,901
LHC Group, Inc.	25,280	584,101.00	834,998
Li & Fung, Ltd.	12,804,000	17,906,832.00	12,501,697
Lianhua Supermarket Holdings, Ltd.	2,111,000	1,699,598.00	1,080,951
Liberty Global plc - Class A	159,211	6,401,764.00	8,194,590
Liberty Global plc - Class C	901,135	35,770,584.00	44,885,534
Liberty Holdings, Ltd.	29,500	350,407.00	408,672
Liberty Property Trust	313,450	10,455,940.00	11,190,165
Liberty Tax, Inc.	3,000	87,087.00	83,490
LIC Housing Finance, Ltd.	6,940	54,203.00	48,528
Life Time Fitness, Inc.	366,700	15,381,464.00	26,021,032
LifeLock, Inc.	739,110	12,716,971.00	10,428,842
LifePoint Health, Inc.	107,870	4,412,279.00	7,923,052

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Ligand Pharmaceuticals - Class B	61,173	3,937,750.00	4,717,050
Light S.A.	201,100	1,605,135.00	906,054
Linamar Corp.	62,100	2,773,321.00	3,828,969
Lincoln Electric Holdings, Inc.	207,700	8,350,344.00	13,581,503
Lincoln National Corp.	995,361	28,599,360.00	57,193,443
Linde AG	52,819	8,672,706.00	10,758,390
Lindsay Corp.	25,350	1,068,801.00	1,932,938
Linear Technology Corp.	1,449,485	62,868,160.00	67,835,898
Link REIT	1,096,098	5,293,849.00	6,757,790
LinkedIn Corp. - A Shares	37,700	6,975,195.00	9,419,722
Lintec Corp..	20,183	416,198.00	481,666
Lions Gate Entertainment Corp.	217,764	6,866,092.00	7,386,555
Lippo Cikarang Tbk PT	434,000	345,809.00	387,530
Liquidity Services, Inc.	47,700	1,211,180.00	471,276
LISI (Link Solutions for Industry)	10,925	293,356.00	296,856
Lithia Motors, Inc.	166,577	11,131,630.00	16,559,420
Littelfuse, Inc.	257,607	15,937,805.00	25,603,560
Live Nation Entertainment, Inc.	454,869	9,817,897.00	11,476,345
LivePerson, Inc.	112,296	1,356,339.00	1,149,350
LIXIL Group Corp.	198,946	4,139,053.00	4,722,946
LKQ Corp.	1,000,035	13,045,604.00	25,560,895
Lloyds TSB Group	43,811,767	38,158,319.00	50,912,191
Localiza Rent a Car S.A.	252,400	4,245,826.00	2,866,656
L'Occitane International S.A.	211,306	538,461.00	602,326
Lockheed Martin Corp.	738,304	27,909,456.00	149,846,180
Loen Entertainment, Inc.	7,900	254,218.00	328,618
Loews Corp.	826,238	18,007,055.00	33,735,298
Logitech International S.A.	23,430	338,934.00	309,972
LogMeIn, Inc.	54,316	2,211,303.00	3,041,153
Lojas Renner S.A.	4,900	145,679.00	139,177
Lonmin plc	25,100	44,313.00	43,782
Lonza Group AG	146,013	15,428,439.00	18,264,779
Loomis AB - B Shares	167,077	4,663,033.00	5,112,635
L'Oreal S.A.	120,915	19,190,005.00	22,251,975
Lorillard, Inc.	985,267	14,168,753.00	64,387,198
Lotte Shopping Company	17,646	4,661,713.00	3,777,480
Lottomatica S.p.A.	183,100	3,896,616.00	3,628,181
Louisiana-Pacific Corp.	654,077	10,271,906.00	10,798,811
Lowes Companies, Inc.	3,174,299	60,057,858.00	236,136,103
Loxo Oncology, Inc.	5,100	70,595.00	63,495
LSB Industries, Inc.	59,756	1,769,298.00	2,469,715
LTC Properties, Inc.	67,800	1,825,793.00	3,118,800
Lululemon Athletica, Inc.	103,178	5,876,981.00	6,605,456
Lumber Liquidators Holdings, Inc.	55,500	1,483,854.00	1,708,290
Luminex Corp.	82,500	1,596,339.00	1,320,000
Lumos Networks Corp.	38,230	444,317.00	583,390
Lundin Petroleum AB	24,954	464,238.00	341,727
Lupin, Ltd.	98,737	1,407,367.00	3,168,735
Luxottica Group S.p.A.	47,459	2,625,446.00	3,012,384
LVMH Moet Hennessy Louis Vuitton S.A.	106,497	17,970,394.00	18,775,112
Lydall, Inc.	46,870	756,105.00	1,486,716
LyondellBasell Industries Nv - Class A	1,421,960	79,241,928.00	124,848,088
M&T Bank Corp.	449,601	42,446,666.00	57,099,327
M/I Homes, Inc.	48,933	1,135,447.00	1,166,563
M6-Metropole Television S.A.	32,040	765,903.00	641,764
Mabuchi Motor Company, Ltd.	9,000	363,445.00	478,049
Macerich Company/The	380,095	26,434,454.00	32,053,411
Mack-Cali Realty Corp.	171,250	5,797,356.00	3,301,700
Macquarie Group, Ltd.	32,878	1,462,793.00	1,925,732

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Macy's, Inc.	1,524,872	49,075,751.00	98,979,442
Maeda Road Construction Company, Ltd.	22,000	270,859.00	357,540
Magellan Financial Group, Ltd.	56,703	888,252.00	850,771
Magellan Health, Inc.	90,758	4,552,853.00	6,427,482
Magna International, Inc. - Class A	525,200	10,269,600.00	28,078,399
Magna International, Inc. - Class A	16,480	576,995.00	884,317
Magnit - Sponsored GDR	85,961	5,097,362.00	4,388,309
Magnum Hunter Resources Corp.	1,027,409	6,292,453.00	2,743,182
Mah Sing Group Berhad	470,000	312,369.00	261,428
Mahindra & Mahindra, Ltd.	7,349	151,379.00	139,485
Maiden Holdings, Ltd.	154,725	1,932,829.00	2,294,572
MainSource Financial Group, Inc.	10,000	196,691.00	196,400
MakeMyTrip, Ltd.	107,857	2,547,325.00	2,368,540
Makita Corp.	6,400	352,297.00	333,008
Malaysia Mining Corp.	197,500	144,098.00	134,920
Mallinckrodt plc	399,267	33,414,919.00	50,567,166
Man Group plc	1,015,571	2,921,387.00	3,072,520
Manhattan Associates, Inc.	1,186,489	7,764,648.00	60,048,208
Manitowoc Company, Inc./The	136,019	3,446,400.00	2,932,570
Manpower, Inc.	349,872	18,765,393.00	30,141,473
ManTech International Corp.	68,516	2,034,912.00	2,325,433
Manulife Financial Corp.	220,770	3,880,770.00	3,749,517
Maple Leaf Foods, Inc.	183,271	3,099,359.00	3,354,301
Marathon Oil Corp.	1,963,488	25,050,725.00	51,266,672
Marathon Petroleum Corp.	1,125,179	43,730,652.00	115,207,078
Marcus & Millichap, Inc.	35,550	1,174,347.00	1,332,414
Marcus Corp./The	36,960	621,242.00	786,878
Marico, Ltd.	77,973	450,620.00	480,625
MarineMax, Inc.	108,024	2,343,717.00	2,863,716
Markel Corp.	7,100	4,998,045.00	5,459,616
Market Vectors India Small-Cap Index - ETF	37,992	1,763,019.00	1,793,982
Market Vectors Russia - ETF	57,900	1,253,256.00	984,879
MarketAxess Holdings, Inc.	100,514	3,974,070.00	8,332,611
Marketo, Inc.	46,285	1,720,255.00	1,185,822
Markit, Ltd.	348,491	9,037,326.00	9,374,408
Marks & Spencer Group plc	2,078,231	11,752,937.00	16,505,466
Marlin Business Services, Inc.	6,000	122,963.00	120,180
Maroc Telecom S.A.	14,959	166,790.00	199,711
Marriott International, Inc. - Class A	672,359	15,672,904.00	54,003,875
Marriott Vacations Worldwide Corp.	67,076	1,966,283.00	5,436,510
Marrone Bio Innovations, Inc.	3,800	15,093.00	14,706
Marsh & McLennan Companies, Inc.	1,489,759	36,739,770.00	83,560,582
Marten Transport, Ltd.	51,726	1,207,129.00	1,200,043
Martin Marietta Materials, Inc.	212,029	27,868,304.00	29,641,654
Marubeni Corp.	982,448	6,725,001.00	5,701,762
Maruichi Steel Tube, Ltd.	2,100	52,796.00	49,836
Maruti Udyog, Ltd.	169,502	9,508,281.00	10,014,313
Marvell Technology Group, Ltd.	166,337	2,679,190.00	2,445,154
Masco Corp.	2,095,749	42,381,110.00	55,956,498
Masimo Corp.	125,832	3,149,359.00	4,149,939
Masraf Al Rayan	184,245	2,987,231.00	2,411,061
MasTec, Inc.	192,179	5,657,942.00	3,709,055
MasterCard, Inc. - Class A	2,936,315	90,210,325.00	253,668,253
Matador Resources Company	13,210	264,402.00	289,563
Materion Corp.	78,441	2,387,144.00	3,014,488
Matrix Service Company	53,400	1,121,878.00	937,704
Matson, Inc.	90,932	2,235,624.00	3,833,693
Matsumotokiyoshi Holdings Company, Ltd.	78,060	2,206,160.00	2,785,881
Mattel, Inc.	1,061,882	21,854,429.00	24,264,004

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Matthews International Corp. - Class A	89,617	3,989,010.00	4,616,172
Maurel et Prom S.A.	828,282	10,718,532.00	6,048,220
Maxim Integrated Products, Inc.	48,050	1,674,170.00	1,672,621
Maximus, Inc.	135,240	8,486,310.00	9,028,622
Mazda Motor Corp.	72,200	1,696,716.00	1,468,383
MB Financial, Inc.	181,501	5,061,336.00	5,682,796
MBIA, Inc.	445,350	5,493,724.00	4,141,755
McCormick & Company, Inc.	357,400	9,536,635.00	27,559,114
McDonald's Corp.	2,667,385	43,417,171.00	259,909,994
McDonald's Holdings Company Japan	3,900	97,475.00	86,472
McGraw Hill Financial, Inc.	935,045	30,824,175.00	96,683,653
McKesson Corp.	708,733	44,778,344.00	160,315,405
MDC Holdings, Inc.	117,675	5,716,424.00	3,353,738
MDC Partners, Inc. - Class A	79,325	2,184,441.00	2,248,864
MDU Resources Group, Inc.	409,225	7,900,322.00	8,732,862
Mead Johnson Nutrition Company	574,805	26,920,181.00	57,785,147
Meadowbrook Insurance Group, Inc.	97,492	956,178.00	828,682
MeadWestvaco Corp.	455,313	9,304,365.00	22,706,459
Mechel OAO - Sponsored ADR	46,236	1,482,909.00	1,303,855
Meda AB	271,740	4,297,095.00	4,301,055
MedAssets, Inc.	1,063,140	17,929,512.00	20,008,295
Media General, Inc.	431,566	7,583,258.00	7,116,523
MediaTek, Inc.	1,162,100	18,397,942.00	15,728,647
Medical Properties Trust, Inc.	713,289	8,097,365.00	10,513,880
Medicines Company	132,700	2,653,770.00	3,718,254
Mediclinic International, Ltd.	418,513	3,404,383.00	4,213,713
Medidata Solutions, Inc.	1,020,470	18,030,015.00	50,043,849
Medifast, Inc.	40,146	1,093,019.00	1,203,176
Mediobanca S.p.A.	272,084	2,406,700.00	2,610,970
Medipal Holdings Corp.	415,000	5,097,679.00	5,415,676
Medivation, Inc.	63,520	5,305,778.00	8,198,526
MEDNAX, Inc.	513,694	14,702,880.00	37,247,952
Medtronic plc	3,881,332	114,112,188.00	302,705,083
Mega Financial Holding Company, Ltd.	5,775,700	4,613,523.00	4,790,010
MegaFon OAO - GDR	24,548	566,119.00	392,768
Meggitt plc	1,227,116	9,862,896.00	9,991,770
Meiji Holdings Company, Ltd.	3,700	303,204.00	451,991
MEITEC Corp.	9,500	310,192.00	318,845
Melco Crown Entertainment, Ltd. - ADR	72,800	2,639,552.00	1,562,288
Melrose Industries plc	370,928	2,025,980.00	1,528,033
Memorial Resource Development Corp.	328,229	6,084,347.00	5,822,782
Men's Wearhouse, Inc./The	92,505	2,819,849.00	4,828,761
Mentor Graphics Corp.	191,100	2,600,078.00	4,592,133
MercadoLibre, Inc.	179,636	18,539,710.00	22,009,003
Merck & Company, Inc.	8,573,524	208,767,190.00	492,806,160
Merck KGaA	494,688	30,741,702.00	55,546,883
Mercury General Corp.	76,480	4,088,088.00	4,416,720
Mercury Systems, Inc.	72,150	1,037,981.00	1,121,933
Meredith Corp.	127,186	5,449,774.00	7,093,163
Merge Healthcare, Inc.	33,776	154,005.00	150,979
Meridian Bioscience, Inc.	733,315	14,733,808.00	13,991,650
Merit Medical Systems, Inc.	93,518	1,288,722.00	1,800,222
Meritage Home Corp.	355,628	11,063,893.00	17,297,746
Meritor, Inc.	489,445	4,808,430.00	6,171,901
Meritz Securities Company, Ltd.	104,200	423,595.00	532,529
Merlin Entertainments plc	865,855	4,687,251.00	5,682,584
Merrimack Pharmaceuticals, Inc.	51,790	447,031.00	615,265
Merry Electronics Company, Ltd.	245,269	1,019,382.00	787,777
Mesoblast, Ltd.	1,857,208	11,434,574.00	5,150,295

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Metalurgica Gerdau S.A. - Preferred	311,400	1,945,917.00	1,053,232
Metcash, Ltd.	463,095	518,903.00	548,361
Methanex Corp.	82,400	3,756,216.00	4,411,799
Methode Electronics, Inc.	108,442	2,488,034.00	5,101,112
MetLife, Inc.	3,075,965	109,525,498.00	155,490,031
Metro AG	673,924	25,371,621.00	22,868,283
Metro Bank & Trust	510,337	967,260.00	1,113,722
Metro Pacific Investments Corp.	3,344,200	392,967.00	361,353
Metsa Board OYJ - B Shares	60,670	202,442.00	372,713
Metso Oyj	13,175	419,529.00	384,454
Mettler-Toledo International, Inc.	61,000	4,813,912.00	20,047,650
MGIC Investment Corp.	607,325	3,660,680.00	5,848,540
MGM China Holdings, Ltd.	666,200	1,762,750.00	1,254,541
MGM Resorts International	129,436	2,714,001.00	2,722,039
Michael Kors Holdings, Ltd.	937,313	71,571,107.00	61,628,330
Michael Page International	294,500	1,783,769.00	2,279,921
Michaels Companies, Inc./The	78,900	2,003,611.00	2,135,034
Michelin - Class B	279,653	21,514,946.00	27,815,165
Micrel, Inc.	200,219	2,168,476.00	3,019,303
Micro Focus International plc	22,529	199,827.00	394,977
Micro Strategy, Inc.	28,521	3,376,924.00	4,825,468
Microchip Technology, Inc.	542,872	20,893,608.00	26,546,441
Micron Technology, Inc.	3,351,648	53,888,819.00	90,930,210
Microsemi Corp.	347,974	8,899,953.00	12,318,280
Microsoft Corp.	26,947,225	553,354,084.00	1,095,539,432
Mid-America Apartment Communities, Inc.	158,976	10,078,306.00	12,284,076
Middleby Corp./The	12,435	1,249,686.00	1,276,453
Millicom International Cellular S.A.	10,066	905,711.00	728,333
Mindray Medical International, Ltd. - ADR	83,900	2,619,358.00	2,294,665
Minebea Company, Ltd.	13,000	173,173.00	205,745
Minerals Technologies, Inc.	79,700	2,007,305.00	5,826,070
Miraca Holdings, Inc.	8,800	369,181.00	405,787
Mirae Asset Securities Company, Ltd.	861	27,073.00	40,607
Mitcham Industries, Inc.	149,600	2,532,787.00	688,160
Mitchells & Butlers plc	3,498,337	13,837,054.00	21,759,848
Mitsubishi Chemical Corp.	260,179	1,336,704.00	1,515,623
Mitsubishi Corp.	428,569	8,611,501.00	8,650,000
Mitsubishi Electric Corp.	343,548	3,480,975.00	4,092,210
Mitsubishi Estate Company, Ltd.	187,600	4,815,407.00	4,359,735
Mitsubishi Heavy Industries, Ltd.	709,647	3,657,213.00	3,919,110
Mitsubishi Materials Corp.	282,500	884,420.00	951,678
Mitsubishi Motors Corp.	59,100	636,790.00	534,697
Mitsubishi Tanabe Pharma Corp.	28,400	460,182.00	488,312
Mitsubishi UFJ Financial Group, Inc.	4,306,500	33,280,197.00	26,706,225
Mitsui Chemicals, Inc.	147,000	418,584.00	473,146
Mitsui Company	266,160	3,899,205.00	3,577,652
Mitsui Fudosan Company	135,000	3,875,613.00	3,973,171
Mitsui O.S.K. Lines, Ltd.	158,500	588,953.00	539,237
Mix Telematics, Ltd. - Sponsored ADR	14,085	97,042.00	98,313
Mizuho Financial Group, Inc.	3,915,840	7,719,109.00	6,892,923
MKS Instruments, Inc.	107,440	2,426,120.00	3,632,546
MMC Norilsk Nickel - ADR	202,157	3,603,652.00	3,591,319
MMI Holdings, Ltd.	405,800	1,072,689.00	1,099,214
Mobile Mini, Inc.	181,787	6,103,083.00	7,751,398
Mobile Telesystems OJSC - Sponsored ADR	221,400	3,402,739.00	2,236,140
MobileIron, Inc.	420,200	3,813,115.00	3,891,052
Mobistar S.A.	13,924	299,881.00	302,228
Mochida Pharmaceutical Company, Ltd.	4,300	298,630.00	282,902
MODEC, Inc.	44,500	1,250,418.00	700,942

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Model N, Inc.	65,227	701,487.00	780,115
Modern Times Group - B Shares	170,610	4,858,111.00	5,230,638
Mohawk Industries, Inc.	214,855	30,197,017.00	39,909,316
MOL Hungarian Oil & Gas Nv	50,164	2,344,504.00	2,177,685
Molina Healthcare, Inc.	418,486	17,482,512.00	28,159,923
Molson Coors Brewing Company - Class B	432,982	17,072,118.00	32,235,510
Momenta Pharmaceuticals, Inc.	183,891	2,714,868.00	2,795,143
Monarch Casino & Resort, Inc.	21,246	217,406.00	406,648
Moncler S.p.A.	681,744	10,401,341.00	11,429,534
Mondelez International, Inc.	5,004,417	61,856,729.00	180,609,410
Mondi plc	716,840	7,748,246.00	13,812,654
Monolithic Power Systems, Inc.	411,989	10,985,986.00	21,691,221
Monotype Imaging Holdings, Inc.	121,108	2,598,369.00	3,952,965
Monro Muffler Brake, Inc.	87,945	3,479,477.00	5,720,822
Monsanto Company	1,425,734	30,707,629.00	160,452,104
Monster Beverage Corp.	537,004	39,721,330.00	74,318,669
Monster Worldwide, Inc.	176,148	773,290.00	1,116,778
Montpelier Real Estate Holdings, Ltd.	71,691	2,562,339.00	2,755,802
Moody's Corp.	798,536	37,095,861.00	82,888,037
Moog, Inc. - Class A	287,532	8,843,256.00	21,579,277
Morgan Stanley	5,654,520	150,406,124.00	201,809,819
Mosaic Company/The	1,135,200	59,554,322.00	52,287,312
Motherson Sumi Systems, Ltd.	55,410	424,285.00	455,941
Motorcar Parts of America, Inc.	8,822	229,361.00	245,163
Motorola Solutions, Inc.	708,820	32,323,901.00	47,257,029
Mount Gibson Iron, Ltd.	294,948	281,376.00	49,572
Movado Group, Inc.	36,700	902,049.00	1,046,684
Mr Price Group, Ltd.	347,254	6,866,821.00	7,451,935
MRF, Ltd.	2,894	1,409,793.00	1,791,981
MS&AD Insurance Group Holdings	1,864,810	37,267,787.00	52,402,833
MSA Safety, Inc.	98,060	3,917,411.00	4,891,233
MSC Industrial Direct Company - Class A	106,355	4,730,874.00	7,678,831
MSCI, Inc.	930,763	30,598,477.00	57,065,080
MTN Group, Ltd.	105,742	2,023,153.00	1,789,094
MTR Corp.	83,000	394,942.00	395,032
MTS Systems Corp.	68,227	3,788,115.00	5,161,373
MTU Aero Engines Holding AG	96,611	8,558,729.00	9,475,383
Mueller Industries, Inc.	215,954	5,158,417.00	7,802,418
Mueller Water Products, Inc.	1,236,140	11,579,087.00	12,175,979
Muenchener Rueckver AG	152,137	26,051,566.00	32,801,574
Muhak Company, Ltd.	9,450	314,889.00	384,568
Mullen Group, Ltd.	20,200	497,850.00	320,425
Multi-Fineline Electronix, Inc.	142,955	2,081,659.00	2,611,788
Murata Manufacturing Company, Ltd.	162,372	11,119,428.00	22,387,501
Murphy Oil Corp.	462,900	22,509,076.00	21,571,140
Murphy USA, Inc.	156,142	7,567,531.00	11,299,997
Myers Industries, Inc.	57,100	669,337.00	1,000,963
Mylan Nv	1,317,812	31,629,801.00	78,212,142
MYR Group, Inc./Delaware	20,553	599,326.00	644,131
Myriad Genetics, Inc.	274,775	9,368,810.00	9,727,035
Nabors Industries, Ltd.	1,807,600	29,715,766.00	24,673,740
Nabtesco Corp.	166,193	4,407,985.00	4,822,611
Namco Bandai Holdings, Inc.	31,800	725,503.00	619,957
Nampak, Ltd.	329,066	1,045,453.00	1,105,374
Nan Ya Plastics Corp.	995,000	2,182,102.00	2,210,051
Nano String Technologies, Inc.	13,524	151,496.00	137,810
Nanometrics, Inc.	60,880	973,863.00	1,024,002
NanoViricides, Inc.	34,827	94,367.00	78,361
NASDAQ OMX Group, Inc.	329,750	8,895,534.00	16,797,465

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Naspers, Ltd. - N Shares	195,671	24,626,119.00	30,199,506
National American University Holdings, Inc.	10,287	35,694.00	33,947
National Australia Bank, Ltd.	317,603	9,129,422.00	9,353,495
National Bank of Abu Dhabi	252,680	842,404.00	818,670
National Bank of Canada	553,700	24,082,030.00	20,215,624
National Fuel Gas Company	177,490	5,488,863.00	10,707,972
National Grid plc	3,224,061	35,628,533.00	41,385,567
National Instruments Corp.	290,470	6,923,631.00	9,306,659
National Oilwell Varco, Inc.	1,296,912	46,477,701.00	64,832,631
National Penn Bancshares, Inc.	255,794	2,751,193.00	2,754,901
National Presto Industries, Inc.	12,300	839,142.00	779,697
National Retail Properties, Inc.	278,565	7,500,001.00	11,412,808
Nationstar Mortgage Holdings, Inc.	29,200	992,868.00	723,284
Natixis	66,887	289,902.00	500,055
Natus Medical, Inc.	161,264	4,272,420.00	6,365,090
Nautilus, Inc.	182,025	2,322,303.00	2,779,522
Navient Corp.	1,404,249	19,449,290.00	28,548,382
Navigant Consulting, Inc.	98,124	976,961.00	1,271,687
Navigators Group, Inc./The	27,757	1,687,404.00	2,160,605
NBT Bancorp, Inc.	86,979	1,916,271.00	2,179,694
NCC AB - B Shares	132,684	4,226,576.00	4,394,055
NCR Corp.	510,226	12,783,698.00	15,056,769
NCSOFT Corp.	23,054	3,730,372.00	3,771,509
NEC Corp.	344,900	1,075,806.00	1,015,215
NEC Networks & System Integration Corp.	14,300	322,825.00	288,325
Nedbank Group, Ltd.	203,758	4,039,123.00	3,998,727
Neenah Paper, Inc.	33,260	918,574.00	2,080,080
Nektar Therapeutics, Inc.	48,827	702,650.00	537,097
Nelnet, Inc. - Class A	17,264	807,650.00	816,932
Neogen Corp.	885,975	17,784,807.00	41,401,612
Neogenomics, Inc.	455,550	2,178,304.00	2,127,419
Neothetics, Inc.	7,278	55,125.00	59,752
Neste Oil Oyj	487,470	8,806,908.00	12,774,444
Nestle India, Ltd.	541	62,360.00	60,058
Nestle S.A.	2,002,357	111,742,465.00	151,315,766
Nestle S.A. - Sponsored ADR	204,710	15,907,472.00	15,398,397
NetApp, Inc.	903,389	20,343,489.00	32,034,174
Netcare, Ltd.	1,741,013	5,051,731.00	5,991,973
Netflix, Inc.	180,200	35,053,268.00	75,087,538
NETGEAR, Inc.	73,145	1,922,705.00	2,405,008
NetScout Systems, Inc.	1,134,990	22,260,183.00	49,769,312
NetSuite, Inc.	93,800	8,952,303.00	8,700,888
Neurocrine Biosciences, Inc.	6,460	290,111.00	256,527
Neustar, Inc. - Class A	123,056	3,502,596.00	3,029,639
New China Life Insurance Company, Ltd.	221,900	871,377.00	1,239,289
New Clicks Holdings	56,000	348,113.00	422,626
New Jersey Resources Corp.	308,279	6,642,304.00	9,575,146
New Mountain Finance Corp.	219,548	3,257,889.00	3,205,401
New Senior Investment Group	119,759	2,033,821.00	1,991,592
New York Community Bancorp, Inc.	932,418	14,063,016.00	15,599,353
New York Times Company/The - Class A	250,278	2,475,374.00	3,443,825
NewBridge Bancorp	72,230	642,906.00	644,292
Newcrest Mining, Ltd.	207,133	2,950,298.00	2,115,659
Newell Rubbermaid, Inc.	725,649	17,377,212.00	28,351,106
Newfield Exploration Company	349,350	24,807,344.00	12,258,692
NewMarket Corp.	24,640	3,815,088.00	11,772,992
Newmont Mining Corp.	1,347,242	41,333,429.00	29,248,624
Newpark Resources, Inc.	1,068,302	8,471,878.00	9,732,231
Newport Corp.	83,044	1,274,676.00	1,582,819

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
News Corp. - Class A	2,096,109	23,375,461.00	33,558,705
Nexans S.A.	38,707	2,197,724.00	1,304,508
Nexen Tire Corp.	75,319	1,141,161.00	882,552
Nexity	6,754	251,983.00	282,281
Nexon Company, Ltd.	30,600	260,497.00	326,604
Nexstar Broadcasting Group, Inc. - Class A	111,823	4,904,732.00	6,398,512
NEXT plc	24,716	1,937,646.00	2,577,536
NextEra Energy, Inc.	1,281,356	42,780,641.00	133,325,092
NGK Insulators, Ltd.	162,900	3,577,838.00	3,484,165
NGK Spark Plug Company, Ltd.	149,017	3,877,827.00	4,013,549
NHN Corp.	21,772	13,020,053.00	13,167,797
NIC, Inc.	1,348,141	14,018,662.00	23,821,651
NICE Systems, Ltd.	11,036	469,761.00	676,863
Nichi-Iko Pharmaceutical Company, Ltd.	60,900	1,292,023.00	1,405,639
Nichirei Corp.	61,000	283,718.00	342,831
Nickel Asia Corp.	620,250	397,085.00	333,020
Nidec Corp.	42,546	1,865,039.00	2,833,562
Nielsen Holdings Nv	202,805	5,942,075.00	9,039,019
Nielsen Nv	862,400	34,053,812.00	38,437,168
Nihon M&A Center, Inc.	7,300	224,390.00	252,616
Nike, Inc. - Class B	2,072,038	34,383,548.00	207,887,573
Nikon Corp.	91,300	1,809,089.00	1,225,708
Nimble Storage, Inc.	14,669	354,667.00	327,265
Nine Dragons Paper Holdings, Ltd.	1,131,450	1,335,988.00	707,790
Nine Entertainment Company Holdings, Ltd.	200,099	430,656.00	322,546
Nintendo Company, Ltd.	13,412	2,476,246.00	1,976,711
Nippon Building Fund, Inc.	142	831,668.00	698,603
Nippon Express Company, Ltd.	333,620	1,482,711.00	1,869,440
Nippon Hodo Company, Ltd.	113,000	1,402,938.00	1,871,320
Nippon Meat Packers, Inc.	39,000	765,595.00	900,163
Nippon Paint Company, Ltd.	58,000	995,311.00	2,127,997
Nippon Paper Industries Company, Ltd.	98,000	1,611,192.00	1,475,822
Nippon Prologis REIT, Inc.	33	77,533.00	72,755
Nippon Shokubai Company, Ltd.	281,000	2,881,736.00	4,130,940
Nippon Steel & Sumitomo Metal Corp.	1,596,288	4,975,087.00	4,026,493
Nippon Telegraph & Telephone Corp.	3,000	79,505.00	92,460
Nippon Telegraph & Telephone Corp.	271,700	15,239,369.00	16,758,515
Nippon Television Network Corp.	18,200	273,584.00	303,675
Nippon Yusen Kabushiki Kaisha	277,861	897,786.00	801,667
Nishio Rent All Company, Ltd.	7,600	314,658.00	218,954
NiSource, Inc.	1,083,070	26,742,445.00	47,828,371
Nissan Motor Company, Ltd.	7,950,164	79,964,407.00	81,142,387
Nitori Company, Ltd.	3,900	240,488.00	264,715
Nitto Denko Corp.	56,366	2,695,844.00	3,774,184
NKSJ Holdings, Inc.	51,850	1,316,178.00	1,614,841
NKT Holding A.S.	5,505	278,135.00	352,095
NN Group Nv	350,690	9,784,375.00	9,935,791
NN, Inc.	175,000	4,570,435.00	4,389,000
Noble Corp. plc	2,029,248	58,546,102.00	28,977,661
Noble Energy, Inc.	1,388,769	61,863,983.00	67,910,804
Nokia Oyj	691,913	4,779,291.00	5,283,545
Nokian Renkaat Oyj	11,033	553,678.00	330,007
Nomura Holdings, Inc.	647,993	4,262,709.00	3,815,824
Nomura Real Estate Holdings, Inc.	326,700	6,238,882.00	5,900,623
Noodles & Company	96,634	3,389,701.00	1,685,297
Noranda Aluminum Holding Corp.	894,650	4,207,463.00	2,657,111
Nordea AB	479,473	4,975,180.00	5,854,385
Nordex AG	273,151	4,386,772.00	5,556,317
Nordson Corp.	183,581	7,258,665.00	14,381,736

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Nordstrom, Inc.	454,980	10,590,519.00	36,543,994
Norfolk Southern Corp.	847,127	15,818,962.00	87,186,311
NORMA Group Se	5,817	292,839.00	292,787
North Pacific Bank, Ltd.	71,700	239,589.00	271,435
North Star Asset Management Group, Inc.	47,227	1,147,035.00	1,102,278
Northern Oil & Gas, Inc.	113,600	1,367,189.00	875,856
Northern Trust Corp.	605,748	26,254,923.00	42,190,348
Northrop Grumman Corp.	653,742	32,688,933.00	105,226,312
Northwest Bancshares, Inc.	190,354	2,327,535.00	2,255,695
Northwest Natural Gas Company	52,670	2,136,598.00	2,525,527
NorthWestern Corp.	243,835	9,934,543.00	13,115,885
Novartis AG	1,336,579	89,388,017.00	132,309,349
Novatek OAO - Sponsored GDR	35,554	3,836,154.00	2,666,550
Novavax, Inc.	647,635	4,064,861.00	5,355,941
Novo Nordisk A/S - B Shares	2,094,226	52,003,492.00	111,997,135
Novo Nordisk A/S - Sponsored ADR	51,794	1,856,772.00	2,765,282
Novozymes A/S - B Shares	592,711	7,263,746.00	27,096,334
NOW, Inc.	317,953	10,368,589.00	6,880,503
NRG Energy, Inc.	1,123,581	27,039,011.00	28,303,005
NSK, Ltd.	345,000	3,789,396.00	5,057,411
NTPC, Ltd.	36,329	85,195.00	85,248
NTPC, Ltd.	74,627	0.00	1,188
NTT Data Corp.	24,300	844,210.00	1,059,737
NTT Docomo, Inc.	1,229,700	19,396,388.00	21,384,527
Nu Skin Enterprises, Inc.	51,269	3,121,772.00	3,086,906
Nuance Communications, Inc.	2,073,320	37,933,310.00	29,752,142
Nucor Corp.	870,908	15,129,133.00	41,394,257
Nufarm, Ltd.	201,840	1,031,815.00	1,025,401
Numbericable S.A.S.	323,747	7,078,247.00	17,642,515
Nutreco Holding Nv	30,692	1,506,160.00	1,491,585
NutriSystem, Inc.	57,400	948,653.00	1,146,852
NuVasive, Inc.	311,018	11,179,208.00	14,303,718
Nuverra Environmental Solutions	4,780	15,465.00	17,017
Nvidia Corp.	1,377,567	20,759,727.00	28,825,589
NVR, Inc.	8,900	5,841,952.00	11,825,074
NWS Holdings, Ltd.	87,000	144,748.00	144,980
NXP Semiconductors Nv	52,140	4,306,709.00	5,232,770
NxStage Medical, Inc.	14,493	262,954.00	250,729
Nyrstar Nv	100,474	401,831.00	393,005
Oasis Petroleum, Inc.	129,075	5,525,964.00	1,835,447
Obayashi Corp.	52,614	296,999.00	342,205
OBIC Company, Ltd.	10,900	363,943.00	463,540
OC Oerlikon Corp. AG	236,920	1,725,511.00	2,756,302
Ocado Group plc	5,392,179	25,589,774.00	28,320,592
Occidental Petroleum Corp.	2,292,028	60,525,839.00	167,318,044
Oceaneering International, Inc.	262,873	7,854,122.00	14,176,741
OCI Company, Ltd.	1,900	381,187.00	177,250
Odakyu Electric Railway Company, Ltd.	92,000	876,581.00	939,754
Oesterreichische Post AG	7,286	248,114.00	358,393
Office Depot, Inc.	1,020,750	5,124,810.00	9,390,900
OFG Bancorp	281,577	4,483,850.00	4,595,337
OGE Energy Corp.	420,540	5,996,873.00	13,293,269
OHL Mexico S.A.B. de C.V.	172,535	508,462.00	328,552
OHR Pharmaceutical, Inc.	40,926	235,943.00	103,952
Oi S.A.	18,432	541,661.00	29,643
Oi S.A. - Preferred	766,889	12,850,879.00	1,230,918
Oil Search, Ltd.	2,252,206	13,520,997.00	12,388,124
Oil States International, Inc.	388,835	20,521,465.00	15,463,968
Okuma Corp.	31,000	296,010.00	288,480

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Olam International, Ltd.	1,733,135	3,255,891.00	2,508,036
Old Dominion Freight Line, Inc.	257,988	14,798,366.00	19,942,472
Old Mutual plc	519,735	1,432,603.00	1,713,605
Old National Bancorp	205,042	2,667,440.00	2,909,546
Old Republic International Corp.	511,362	6,678,450.00	7,639,748
Olin Corp.	159,750	2,997,203.00	5,118,390
Olympic Steel, Inc.	20,880	882,810.00	281,045
Olympus Optical Company	1,459,565	40,904,464.00	54,341,945
OM Asset Management plc	190,637	2,885,346.00	3,553,474
OM Group, Inc.	63,820	1,811,855.00	1,916,515
Omega Healthcare Investors, Inc.	482,600	12,457,362.00	19,579,082
Omeros Corp.	101,310	2,201,853.00	2,231,859
Omnicare, Inc.	533,917	28,650,269.00	41,143,644
Omnicell, Inc.	75,040	1,628,827.00	2,633,904
Omnicom Group, Inc.	687,420	18,520,580.00	53,605,012
OmniVision Technologies, Inc.	11,526	302,410.00	303,941
OMRON Corp.	83,212	3,128,287.00	3,760,759
On Assignment, Inc.	93,700	1,287,800.00	3,595,269
ON Semiconductor Corp.	273,584	2,762,737.00	3,313,102
OncoGenex Pharmaceuticals, Inc.	23,957	56,026.00	51,508
OnDeck Capital, Inc.	12,750	297,981.00	271,448
One Gas, Inc.	109,525	3,639,516.00	4,734,766
ONEOK, Inc.	1,123,868	25,613,659.00	54,215,392
Ono Pharmaceutical Company, Ltd.	14,000	930,482.00	1,585,324
Opera Software ASA	52,057	510,746.00	418,247
Ophir Energy plc	102,600	615,100.00	205,313
OPKO Health, Inc.	73,799	718,914.00	1,045,732
Oracle Corp.	10,732,810	174,801,552.00	463,120,752
Oracle Corp. Japan	100,500	4,235,895.00	4,332,583
Orange S.A.	587,810	9,995,280.00	9,447,523
OraSure Technologies, Inc.	310,932	2,275,662.00	2,033,495
ORBCOMM, Inc.	657,094	3,925,278.00	3,922,851
Orbital ATK, Inc.	148,642	7,760,685.00	11,390,436
O'Reilly Automotive, Inc.	284,063	10,047,308.00	61,425,783
Orexigen Therapeutics, Inc.	33,300	233,187.00	260,739
Orica, Ltd.	35,355	635,347.00	540,459
Oriental Land Company, Ltd.	40,468	1,215,927.00	3,069,055
Oriflame Cosmetics S.A.	84,347	2,084,022.00	1,129,641
Origin Energy, Ltd.	308,069	3,118,848.00	2,661,801
Orion Energy Systems, Inc.	421,585	1,944,760.00	1,323,777
Orion Marine Group, Inc.	56,600	592,144.00	501,476
Orion Oyj - Class B	170,126	5,841,299.00	4,803,586
Oritani Financial Corp.	100,620	1,344,525.00	1,464,021
Orix Corp.	128,670	1,778,044.00	1,811,626
Orora, Ltd.	2,343,013	2,917,229.00	4,063,175
ORPEA	8,400	466,713.00	529,117
Osaka Gas Company, Ltd.	510,146	2,026,721.00	2,138,423
OSG Corp.	13,762	214,563.00	268,527
Oshkosh Corp.	307,990	11,901,550.00	15,026,832
OSI Systems, Inc.	150,811	9,523,277.00	11,199,225
Osram Licht AG	86,931	5,051,010.00	4,322,748
OTP Bank plc	98,853	1,833,390.00	1,877,991
Otsuka Corp.	6,800	298,069.00	290,315
Otsuka Holdings Company, Ltd.	201,100	6,006,129.00	6,304,236
Otter Tail Corp.	5,000	160,020.00	160,850
Outerwall, Inc.	180,568	9,986,063.00	11,939,156
Outotec Oyj	58,201	493,931.00	356,295
Overstock.com, Inc.	21,591	518,942.00	522,934
Owens & Minor, Inc.	132,640	3,215,363.00	4,488,538

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Owens Corning, Inc.	404,320	12,901,786.00	17,547,488
Owens-Illinois, Inc.	1,182,406	32,144,819.00	27,573,708
Oxford Industries, Inc.	30,065	1,267,753.00	2,268,404
OZ Minerals, Ltd.	393,993	1,326,428.00	1,185,904
Pac West Bancorp	395,996	17,136,997.00	18,568,252
PACCAR, Inc.	970,636	10,820,115.00	61,285,957
Pace plc	54,888	302,745.00	281,110
Pacific Basin Shipping, Ltd.	2,830,000	1,570,877.00	934,445
Pacific Continental Corp.	12,000	158,041.00	158,640
Pacific Sunwear of California, Inc.	50,193	137,860.00	138,533
Pacira Pharmaceuticals, Inc.	1,289	122,846.00	114,528
Packaging Corp. of America	252,310	7,660,789.00	19,728,119
Pakuwon Jati Tbk PT	10,400,000	262,657.00	409,637
Pall Corp.	357,557	7,732,590.00	35,895,147
Palo Alto Networks, Inc.	8,515	708,318.00	1,243,871
Panasonic Corp.	182,500	2,107,728.00	2,399,854
Pandora A/S	61,754	3,712,659.00	5,624,088
Pandora Media, Inc.	363,878	8,215,058.00	5,898,462
Panera Bread Company - Class A	54,885	3,147,226.00	8,781,326
Papa John's International, Inc.	160,693	7,133,888.00	9,932,434
Paragon Offshore plc	171,139	1,632,666.00	222,481
PAREXEL International Corp.	134,386	3,586,752.00	9,271,290
Pargesa Holding S.A.	6,981	641,690.00	491,250
Paris Orleans S.A.	14,641	293,037.00	310,086
Park - Ohio Holdings Corp.	12,139	596,579.00	639,361
Park Electrochemical Corp.	157,246	4,314,436.00	3,390,224
Park24 Company, Ltd.	6,300	100,500.00	129,073
Parker Hannifin Corp.	476,511	17,290,531.00	56,599,977
Parkland Fuel Corp.	110,876	2,087,629.00	2,177,249
Parkway Properties, Inc.	168,194	3,485,607.00	2,918,166
Parsley Energy, Inc. - Class A	65,250	1,140,944.00	1,042,695
Partnerre, Ltd.	203,926	20,078,253.00	23,314,860
Partners Group	22,245	4,457,090.00	6,653,117
Patriot Transportation Holdings	3,000	73,723.00	74,910
Pattern Energy Group, Inc.	117,919	3,369,470.00	3,339,466
Patterson Companies, Inc.	290,000	12,044,384.00	14,149,100
Patterson-UTI Energy, Inc.	488,967	9,193,290.00	9,180,355
Paychex, Inc.	903,682	24,650,416.00	44,836,182
Paycom Software, Inc.	66,613	2,101,002.00	2,135,613
Paylocity Holding Corp.	28,942	825,217.00	828,899
PBB Group Berhad	314,900	1,416,654.00	1,307,726
PBF Energy, Inc.	237,100	6,572,674.00	8,042,432
PCCW, Ltd.	244,000	148,008.00	148,860
PCTEL, Inc.	284,800	2,701,151.00	2,278,400
PDC Energy, Inc.	166,174	8,321,088.00	8,980,043
PDL BioPharma, Inc.	451,613	3,947,130.00	3,177,097
Peab AB	47,579	341,283.00	374,605
Peabody Energy Corp.	714,421	8,565,307.00	3,514,951
Pearson plc	856,658	15,635,999.00	18,452,495
Pebblebrook Hotel Trust	133,976	5,196,816.00	6,239,262
Pegatron Corp.	5,668,000	9,702,363.00	15,342,908
Pendrell Corp.	2,752,310	4,889,301.00	3,578,003
Penn National Gaming, Inc.	286,175	4,172,609.00	4,481,501
Penn Real Estate Investment Trust	132,600	2,152,068.00	3,080,298
Penn Virginia Corp.	140,880	3,057,155.00	912,902
PennyMac Financial Services, Inc. - A Shares	15,000	279,345.00	254,550
Penske Automotive Group, Inc.	100,911	4,501,306.00	5,195,907
Pentair plc	690,520	25,531,440.00	43,426,803
People's United Financial, Inc.	774,525	13,228,705.00	11,772,780

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Pep Boys-Manny Moe & Jack/The	104,735	1,249,715.00	1,007,551
Pepco Holdings, Inc.	679,650	16,916,215.00	18,235,010
PepsiCo, Inc.	4,457,138	123,957,645.00	426,191,536
Perceptron, Inc.	151,014	1,805,682.00	2,040,199
Perficient, Inc.	143,924	2,604,330.00	2,977,788
Performance Sports Group, Ltd.	18,166	344,301.00	354,237
Pericom Semiconductor Corp.	44,934	411,994.00	695,129
PerkinElmer, Inc.	310,229	5,900,308.00	15,865,111
Pernix Therapeutics Holdings, Inc.	17,700	178,759.00	189,213
Pernod Ricard S.A.	212,740	18,261,997.00	25,167,376
Perrigo Company plc	378,614	44,432,786.00	62,679,548
Perry Ellis International, Inc.	41,477	754,343.00	960,607
Persimmon plc	194,330	4,312,075.00	4,797,470
Persimmon plc - C Shares	194,330	0.00	274,059
PetMed Express, Inc.	44,340	557,131.00	732,497
Petrofac, Ltd.	1,531,621	18,589,055.00	21,668,279
PetroQuest Energy, Inc.	111,880	1,499,485.00	257,324
Pfenex, Inc.	5,086	71,883.00	81,071
Pfizer, Inc.	19,528,735	305,621,759.00	679,404,691
PG&E Corp.	1,327,524	34,964,054.00	70,451,699
PGE S.A.	1,618,821	9,793,344.00	8,897,858
PGT, Inc.	86,600	764,366.00	967,755
Pharmacyclics, Inc.	5,000	1,285,958.00	1,279,750
Pharmerica Corp.	202,494	4,550,542.00	5,708,306
PHH Corp.	51,010	1,198,704.00	1,232,912
Philip Morris International, Inc.	4,252,883	64,073,062.00	320,369,676
Philippine Long Distance Telephone Company	32,232	2,168,272.00	2,059,387
Philips Electronics Nv	634,751	18,802,479.00	18,014,519
Phillips 66	1,815,419	39,002,722.00	142,691,933
Photronics, Inc.	272,750	1,769,683.00	2,318,375
PICC Property & Casualty Company, Ltd. - H Shares	5,188,000	10,665,887.00	10,251,470
Piedmont Natural Gas Company, Inc.	158,220	4,427,348.00	5,839,900
Pier 1 Imports, Inc.	328,046	4,700,722.00	4,586,083
Pigeon Corp.	2,925	153,879.00	246,585
Pilgrims Pride Corp.	452,300	13,261,957.00	10,217,457
Pinault-Printemps-Redoute S.A.	5,061	906,571.00	988,176
Ping An Insurance Company of China, Ltd. - H Shares	942,500	7,972,293.00	11,329,864
Pinnacle Entertainment, Inc.	323,750	7,437,733.00	11,684,138
Pinnacle Financial Partners, Inc.	68,454	1,127,669.00	3,043,465
Pinnacle Foods, Inc.	252,918	8,561,165.00	10,321,584
Pinnacle West Capital Corp.	357,811	14,387,898.00	22,810,451
Pioneer Corp.	291,600	882,447.00	532,503
Pioneer Energy Services Corp.	126,500	1,628,363.00	685,630
Pioneer Natural Resources Company	503,566	44,493,500.00	82,338,077
Piper Jaffray Companies, Inc.	42,484	1,803,483.00	2,228,711
Piramal Enterprises, Ltd.	75,542	920,454.00	1,051,326
Pirelli & C. S.p.A.	84,432	1,266,229.00	1,401,912
Pitney Bowes, Inc.	1,093,199	24,435,652.00	25,493,401
PLA Administradora Industrial, S. de R.L. de C.V.	1,115,346	2,275,644.00	2,265,212
Planar Systems, Inc.	733,955	4,930,495.00	4,616,577
Plantronics, Inc.	176,038	7,153,691.00	9,321,212
Playtech plc	26,520	280,815.00	306,290
Plexus Corp.	144,425	4,076,533.00	5,888,207
Plum Creek Timber Company, Inc.	522,650	16,265,291.00	22,709,143
Ply Gem Holdings, Inc.	53,758	606,379.00	698,854
PNC Financial Services Group, Inc.	1,717,033	138,772,178.00	160,096,157
PNM Resources, Inc.	345,890	7,009,403.00	10,099,988
Points International, Ltd.	12,289	116,122.00	124,488
Pola Orbis Holdings, Inc.	10,065	392,034.00	534,618

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Polaris Industries, Inc.	178,794	10,873,791.00	25,227,833
Polski Koncern Naftowy Orlen S.A.	154,069	2,355,519.00	2,407,646
Polskie Gornictwo Naftowe I Gazownictwo S.A.	1,435,128	2,352,017.00	2,081,816
Poly Property Group Company, Ltd.	4,535,000	2,302,845.00	2,205,190
Polycom, Inc.	263,600	4,218,287.00	3,532,240
PolyOne Corp.	436,809	15,692,734.00	16,314,816
Pool Corp.	102,837	3,963,525.00	7,173,909
Popeyes Louisiana Kitchen, Inc.	56,523	3,446,929.00	3,381,206
Porsche AG - Preferred	18,307	1,482,140.00	1,798,457
Portland General Electric Company	322,494	9,698,611.00	11,961,302
Porto Seguro S.A.	360,688	4,480,393.00	4,034,478
Portola Pharmaceuticals, Inc.	3,843	159,548.00	145,880
POSCO	18,548	5,263,251.00	4,087,598
POSCO - ADR	5,715	395,439.00	312,382
POSCO - ADR	258,829	20,322,396.00	14,147,593
Post Holdings, Inc.	99,267	2,920,761.00	4,649,666
Post Properties, Inc.	106,315	3,239,599.00	6,052,513
PostNL Nv	464,096	2,300,643.00	1,974,816
Potash Corp. of Saskatchewan, Inc.	100,000	3,124,462.00	3,223,845
Potbelly Corp.	21,744	283,305.00	297,893
Potlatch Corp.	83,855	2,136,774.00	3,357,554
Pou Chen Corp.	4,520,000	5,442,353.00	6,327,133
Powell Industries, Inc.	19,022	666,181.00	642,373
Power Assets Holdings, Ltd.	80,000	815,305.00	818,259
Power Finance Corp.	79,200	370,826.00	345,560
Power Grid Corp. of India, Ltd.	88,011	220,327.00	204,272
Power Integrations, Inc.	126,785	6,215,317.00	6,602,963
Powszechny Zaklad Ubezpieczen S.A.	58,880	8,126,493.00	7,593,913
Pozen, Inc.	165,244	1,060,933.00	1,275,684
PPG Industries, Inc.	383,814	15,079,654.00	86,565,410
PPL Corp.	1,941,800	46,765,009.00	65,360,988
PRA Group, Inc.	103,100	2,081,099.00	5,600,392
Praxair, Inc.	1,036,403	44,969,473.00	125,135,298
Precision Castparts Corp.	417,538	53,988,871.00	87,682,980
Premier Oil plc	1,118,006	5,878,297.00	2,184,139
Premiere Global Services, Inc.	15,000	140,645.00	143,400
President Chain Store Corp.	80,326	561,649.00	604,563
Prestige Brands Holdings, Inc.	146,992	2,965,324.00	6,304,487
Price Smart, Inc.	39,944	3,680,245.00	3,394,441
Priceline Group, Inc./The	144,300	32,008,294.00	167,986,845
Primary Health Care, Ltd.	725,203	2,847,944.00	3,047,103
Primerica, Inc.	116,179	4,035,697.00	5,913,511
Principal Financial Group, Inc.	865,425	25,666,219.00	44,456,882
PrivateBancorp, Inc.	297,597	7,440,108.00	10,466,486
ProAssurance Corp.	114,900	3,349,191.00	5,275,059
Procter & Gamble Company/The	7,400,752	168,507,854.00	606,417,619
Progenics Pharmaceuticals, Inc.	94,946	584,051.00	567,777
Progress Software Corp.	126,351	2,683,761.00	3,432,957
Progressive Corp./The	1,604,438	21,512,444.00	43,640,714
Progressive Waste Solutions, Ltd.	153,515	4,423,066.00	4,506,662
Progressive Waste Solutions, Ltd.	60,100	1,464,048.00	1,765,738
Prologis, Inc.	1,368,620	56,980,293.00	59,617,087
Proofpoint, Inc.	38,202	1,965,725.00	2,262,322
PROS Holdings, Inc.	873,221	11,015,141.00	21,577,291
Prosegur Compania de Seguridad S.A.	45,958	270,002.00	261,602
ProSiebenSat.1 Media AG	178,594	8,062,830.00	8,766,674
Prosperity Bancshares, Inc.	126,395	5,609,693.00	6,633,210
Proto Labs, Inc.	377,870	27,670,165.00	26,450,900
Providence Service Corp.	23,200	1,035,174.00	1,232,384

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Provident Financial Services, Inc.	107,125	1,468,181.00	1,997,881
Prudential Corp.	2,080,762	31,580,246.00	51,646,260
Prudential Financial, Inc.	1,311,917	51,523,296.00	105,360,054
Pruska Real Estate pcl	366,700	300,655.00	326,807
Prysmian S.p.A.	16,855	312,380.00	347,383
PS Business Parks, Inc.	46,998	3,046,573.00	3,902,714
PTC, Inc.	333,910	7,828,860.00	12,077,525
PTT pcl	40,800	419,875.00	404,991
PTT Public Company, Ltd.	859,300	8,531,791.00	8,529,622
Public Bank Berhad	50,541	269,732.00	257,652
Public Service Enterprise Group, Inc.	1,747,208	40,546,693.00	73,242,959
Public Storage, Inc.	396,766	32,494,725.00	78,218,449
Publicis Groupe S.A.	27,062	1,757,648.00	2,087,709
Pulte Group, Inc.	867,733	13,581,518.00	19,289,705
Puma Biotechnology, Inc.	1,088	269,425.00	256,888
PVH Corp.	369,887	42,614,530.00	39,415,159
Pzena Investment Management, Inc. - Class A	345,600	3,949,703.00	3,169,152
Qantas Airways, Ltd.	5,069,021	9,055,792.00	12,082,133
Qatar Electricity & Water Company	7,600	399,038.00	407,629
Qatar Islamic Bank	15,296	448,805.00	417,555
QBE Insurance Group, Ltd.	2,425,738	38,335,018.00	24,164,978
QEP Resources, Inc.	436,900	12,995,552.00	9,109,365
Qiagen Nv	607,595	13,555,158.00	15,315,513
Qiagen Nv	65,800	1,545,642.00	1,658,160
QinetiQ plc	464,216	1,351,049.00	1,315,547
QLogic Corp.	503,030	5,773,189.00	7,414,662
Qorvo, Inc.	320,032	17,878,056.00	25,506,550
Quad Graphics, Inc.	20,919	481,601.00	480,719
Quaker Chemical Corp.	26,513	714,479.00	2,270,573
Qualcomm, Inc.	5,357,264	182,965,070.00	371,472,686
Quality Systems, Inc.	960,731	17,855,488.00	15,352,481
Quanex Building Products Corp.	73,912	978,338.00	1,459,023
Quanta Services, Inc.	1,059,663	27,108,006.00	30,232,185
Quantum Corp.	90,930	153,864.00	145,488
Quebecor, Inc. - Class B	151,900	3,452,750.00	4,063,460
Quest Diagnostics, Inc.	562,425	23,640,898.00	43,222,361
Questar Corp.	603,795	11,155,945.00	14,406,549
Quidel Corp.	883,915	23,072,123.00	23,848,027
Quiksilver, Inc.	240,247	2,300,862.00	444,457
QuinStreet, Inc.	73,371	578,027.00	436,557
Quintiles Transnational Holdings, Inc.	90,700	5,179,370.00	6,074,179
Qumu Corp.	128,829	1,656,973.00	1,726,309
Rackspace Hosting, Inc.	251,800	7,452,011.00	12,990,362
Radian Group, Inc.	175,618	2,406,154.00	2,948,626
Radius Health, Inc.	3,050	145,495.00	125,538
RadNet, Inc.	386,818	3,445,698.00	3,249,271
Radware, Ltd.	203,444	2,963,452.00	4,254,014
Raia Drogasil S.A.	402,398	3,488,297.00	3,605,857
Rakuten, Inc.	2,620,768	25,999,543.00	46,296,410
Rally Software Development	21,300	239,084.00	334,197
Rallye S.A.	20,769	736,928.00	781,153
Ralph Lauren Corp.	164,800	13,688,638.00	21,671,200
Rambus, Inc.	387,333	5,127,783.00	4,870,712
Ramco-Gershenson Properties Trust	134,769	1,456,940.00	2,506,703
Randstad Holding Nv	72,326	3,958,571.00	4,387,260
Range Resources Corp.	587,500	33,246,789.00	30,573,500
Ratchaburi Electricity Generating Holding pcl	215,600	398,527.00	405,824
Rational AG	2,400	409,381.00	803,567
Raymond James Financial, Inc.	632,677	15,161,332.00	35,923,400

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Rayonier Advanced Materials, Inc.	93,432	2,303,099.00	1,392,137
Rayonier, Inc.	272,699	4,438,455.00	7,351,965
Raytheon Company	1,018,177	33,546,691.00	111,235,837
RBC Bearings, Inc.	6,446	413,453.00	493,377
RCS Capital Corp. - Class A	55,011	972,166.00	585,317
RE/MAX Holdings, Inc. - Class A	27,000	905,021.00	896,670
RealNetworks, Inc.	424,200	3,310,886.00	2,854,866
Realtek Semiconductor Corp.	118,700	380,692.00	379,354
Realty Income Corp.	476,012	16,870,012.00	24,562,219
Receptos, Inc.	3,572	536,736.00	588,987
Reckitt Benckiser Group plc	151,770	10,349,943.00	13,067,549
Recordati S.p.A.	17,776	306,047.00	332,191
Recruit Holdings Company, Ltd.	181,100	5,553,482.00	5,662,914
Red Electrica Corporacion S.A.	23,327	1,689,227.00	1,897,529
Red Hat, Inc.	519,800	12,685,867.00	39,374,850
Red Lion Hotels Corp.	104,953	618,686.00	700,037
Red Robin Gourmet Burgers, Inc.	32,222	1,533,004.00	2,803,314
Redefine Properties, Ltd.	4,685,954	4,713,589.00	4,795,694
Redwood Trust, Inc.	299,370	5,080,436.00	5,349,742
Reed Elsevier Nv	1,060,569	17,375,170.00	26,414,595
Reed Elsevier plc	165,524	2,026,678.00	2,847,899
Regal Beloit Corp.	134,484	7,615,893.00	10,747,961
Regal Entertainment Group	180,800	3,726,288.00	4,129,472
Regency Centers Corp.	196,650	10,328,734.00	13,380,066
Regeneron Pharmaceuticals, Inc.	236,996	69,548,199.00	106,998,954
Regions Financial Corp.	3,647,129	62,838,384.00	34,465,369
Regis Corp.	89,540	1,329,453.00	1,464,874
Regis Healthcare, Ltd.	77,480	286,903.00	355,145
Regus plc	167,593	552,124.00	541,869
Reinsurance Group of America, Inc.	551,167	28,792,435.00	51,363,253
Reis, Inc.	29,403	751,188.00	753,893
Reliance Industries, Ltd.	643,916	10,576,265.00	8,498,945
Reliance Steel & Aluminum Company	368,324	20,614,738.00	22,497,230
Relypsa, Inc.	6,536	255,645.00	235,754
Remy International, Inc.	40,863	932,436.00	907,567
Remy Cointreau S.A.	29,948	2,391,693.00	2,203,244
RenaissanceRe Holdings, Ltd.	214,200	21,109,892.00	21,362,166
Renault S.A.	113,066	8,103,558.00	10,293,866
Rent-A-Center, Inc.	195,785	5,334,471.00	5,372,340
Rentech, Inc.	2,182,100	3,860,355.00	2,443,952
Rentokil Initial plc	150,639	292,007.00	305,693
Rentrak Corp.	117,732	6,750,593.00	6,541,190
RepliGen Corp.	118,828	2,990,328.00	3,607,618
Republic Airways Holdings, Inc.	29,400	410,397.00	404,250
Republic Services, Inc.	1,239,941	31,996,136.00	50,292,007
Resilient Property Income Fund, Ltd.	43,700	384,987.00	375,100
ResMed, Inc.	298,100	6,829,915.00	21,397,618
Resolute Mining, Ltd.	711,526	1,319,493.00	168,507
Resona Holdings, Inc.	183,600	1,101,808.00	913,369
Resources Connection, Inc.	136,002	1,957,835.00	2,380,035
Restoration Hardware Holdings, Inc.	46,351	3,273,509.00	4,597,556
Retail Opportunity Investments Corp.	176,800	2,787,275.00	3,235,440
RetailMeNot, Inc.	21,276	821,254.00	383,181
Rex Energy Corp.	95,200	846,071.00	354,144
Rex Stores Corp.	38,600	3,010,345.00	2,347,266
Rexam plc	2,122,923	16,145,576.00	18,247,064
REXLot Holdings, Ltd.	49,050,000	3,858,569.00	3,669,395
Reynolds American, Inc.	1,164,000	17,015,280.00	80,211,240
Rheinmetall AG	8,100	442,563.00	391,517

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Rhoen-Klinikum AG	85,670	2,573,702.00	2,128,182
Rice Energy, Inc.	214,939	5,045,978.00	4,677,073
Richter Gedeon Nyrt	315,052	4,990,370.00	4,344,534
Ricoh, Ltd.	697,700	7,763,842.00	7,609,686
Rigel Pharmaceuticals, Inc.	29,000	101,633.00	103,530
Rightmove plc	969,772	15,980,595.00	43,145,607
Rinnai Corp.	62,100	4,802,659.00	4,613,809
Rio Tinto plc	436,850	22,683,511.00	17,976,526
Rio Tinto plc - ADR	23,580	1,137,275.00	976,212
Rio Tinto, Ltd.	26,939	1,546,968.00	1,177,796
Ritchie Bros. Auctioneers, Inc.	65,800	1,657,502.00	1,641,052
Rite Aid Corp.	222,844	1,599,725.00	1,936,514
Riverbed Technology, Inc.	327,172	8,504,771.00	6,841,167
RLI Corp.	69,180	1,947,500.00	3,625,724
RLJ Lodging Trust	115,900	3,563,302.00	3,628,829
RMB Holdings, Ltd.	322,884	1,610,960.00	1,862,221
RMI Holdings	676,145	2,468,241.00	2,581,530
Roadrunner Transportation Systems, Inc.	120,513	2,959,258.00	3,045,364
Robert Half International, Inc.	531,318	17,955,398.00	32,155,365
Roche Holding AG	3,100	905,304.00	848,965
Roche Holding AG - Genusschein	610,368	110,091,481.00	168,474,890
Rock-Tenn Company - Class A	623,736	27,980,446.00	40,230,972
Rockwell Automation, Inc.	377,722	8,220,188.00	43,811,975
Rockwell Collins, Inc.	418,047	12,183,069.00	40,362,438
Rockwool International A.S.	3,000	366,131.00	350,201
Rofin-Sinar Technologies, Inc.	55,045	1,717,116.00	1,333,740
Rogers Corp.	60,879	3,522,869.00	5,004,863
Rohm Company, Ltd.	66,164	3,990,258.00	4,540,586
Rohto Pharmaceutical Company, Ltd.	125,100	2,179,575.00	1,781,704
Rollins, Inc.	213,148	1,047,182.00	5,271,150
Rolls Royce Group - C Shares	10,305,630	1,041,745.00	15,299
Rolls-Royce Holdings plc	526,229	5,322,999.00	7,444,712
Rona, Inc.	396,729	5,034,190.00	5,074,623
Roper Technologies, Inc.	341,596	24,311,813.00	58,754,512
Rosetta Resources, Inc.	1,134,530	41,366,849.00	19,309,701
Rosetta Stone, Inc.	254,066	3,488,139.00	1,933,442
Rosneft OJSC - GDR	864,134	5,263,607.00	3,720,097
Ross Stores, Inc.	687,654	28,409,549.00	72,451,225
Ross-Simons of Warwick, Inc. (Restricted)	559,817	0.00	0
Rostelecom - Sponsored ADR	67,950	1,004,172.00	537,485
Rotork plc	69,127	2,492,565.00	2,542,900
Rovi Corp.	615,073	16,344,946.00	11,200,479
Rowan Companies plc	1,476,003	43,338,594.00	26,140,013
Royal Bank of Scotland Group plc	2,707,423	15,058,082.00	13,665,176
Royal Caribbean Cruises, Ltd.	712,172	49,658,968.00	58,291,278
Royal Dutch Shell plc - A Shares	258,029	7,561,622.00	7,691,524
Royal Dutch Shell plc - A Shares	1,323,732	37,105,139.00	39,572,690
Royal Dutch Shell plc - B Shares	752,167	26,040,634.00	23,437,264
Royal Gold, Inc.	138,054	10,724,443.00	8,712,588
RPC Group plc	34,130	221,272.00	293,863
RPM International, Inc.	281,515	4,731,620.00	13,509,905
RPX Corp.	29,715	434,775.00	427,599
RR Donnelley & Sons Company	751,212	9,848,150.00	14,415,758
RSA Insurance Group plc	188,836	1,540,956.00	1,179,897
RTI International Metals, Inc.	67,130	2,545,789.00	2,410,638
RTL Group S.A.	5,346	514,235.00	513,529
Rubicon Technology, Inc.	446,200	2,717,660.00	1,758,028
Rubis SCA	4,600	288,098.00	292,027
Ruby Tuesday, Inc.	624,853	4,835,365.00	3,755,367

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Ruckus Wireless, Inc.	58,760	742,017.00	756,241
Rudolph Technologies, Inc.	68,240	827,754.00	752,005
Rural Electrification Corp., Ltd.	79,191	432,070.00	421,635
Rush Enterprises, Inc. - Class A	29,313	812,172.00	802,004
Ruth's Hospitality Group, Inc.	786,938	6,455,371.00	12,496,575
RWE AG	859,674	33,316,000.00	21,955,833
Ryanair Holdings plc - Sponsored ADR	101,000	6,190,432.00	6,743,770
Ryder System, Inc.	164,647	6,024,869.00	15,623,354
Ryland Group, Inc./The	94,900	1,648,109.00	4,625,426
Ryman Hospitality Properties, Inc.	79,655	3,849,936.00	4,851,786
Ryohin Keikaku Company, Ltd.	52,200	4,563,855.00	7,599,850
S & T Bancorp, Inc.	61,875	1,527,137.00	1,756,013
SABmiller plc	170,406	8,007,455.00	8,955,057
Sabra Health Care REIT, Inc.	126,756	3,133,910.00	4,201,961
Sacyr Vallehermoso S.A.	7,000	47,322.00	29,388
Safety Insurance Group, Inc.	31,751	1,602,939.00	1,897,122
Safran S.A.	175,014	11,424,275.00	12,217,727
Sage Group plc/The	217,056	1,156,701.00	1,503,799
Sage Therapeutics, Inc.	3,462	166,500.00	173,896
Sagent Pharmaceuticals, Inc.	212,766	5,214,096.00	4,946,810
Saia, Inc.	59,895	2,108,422.00	2,653,349
Sainsbury (J) plc	4,052,312	20,848,666.00	15,592,583
Saipem S.p.A.	148,806	2,806,072.00	1,517,469
Salesforce.com, Inc.	1,586,300	26,724,765.00	105,980,703
Salix Pharmaceuticals, Ltd.	135,680	10,151,556.00	23,446,861
Sally Beauty Company, Inc.	19,900	600,996.00	683,963
SalMar ASA	27,360	428,531.00	393,811
Salzgitter AG	22,740	961,191.00	661,490
Samart Corp. Public Company, Ltd.	256,900	244,392.00	236,847
Samart Corp. Public Company, Ltd. - Warrants	61,080	0.00	4,730
Sampo Oyj - A Shares	343,491	9,204,053.00	17,346,117
Samsonite International S.A.	2,375,600	6,383,444.00	8,257,708
Samsung Electronics Company, Ltd.	7,993	4,392,154.00	5,147,492
Samsung Electronics Company, Ltd.	117,039	123,367,838.00	152,015,142
Samsung Electronics Company, Ltd. - Preferred	7,192	4,769,292.00	7,156,670
Samsung Fire & Marine Insurance Company, Ltd.	3,464	812,534.00	835,207
Samsung SDI Company, Ltd.	26,240	3,596,696.00	3,228,410
Sanchez Energy Corp.	340,771	4,502,612.00	4,433,431
Sanderson Farms, Inc.	111,481	7,490,830.00	8,879,462
Sandisk Corp.	878,421	59,216,452.00	55,885,144
Sands China, Ltd.	623,800	2,978,141.00	2,582,723
Sankyo Company, Ltd.	340,809	17,363,612.00	12,148,914
Sanlam, Ltd.	314,273	1,537,220.00	2,032,772
Sanmina Corp.	527,719	8,747,408.00	12,765,523
Sanofi-Aventis S.A.	1,553,262	128,341,026.00	153,357,937
Sanrio Company, Ltd.	18,852	530,043.00	505,392
Santander Consumer USA Holdings	199,200	3,861,870.00	4,609,488
Santen Pharmaceutical Company, Ltd.	64,000	566,316.00	933,917
Santos, Ltd.	312,665	2,446,247.00	1,705,463
Sanwa Shutter Corp.	2,023,700	12,358,074.00	15,052,244
SAP AG	1,157,396	77,754,237.00	83,942,714
Sapiens International Corp.	34,767	283,464.00	285,089
Saras Raffinerie Sarde S.p.A.	2,413,461	3,924,138.00	4,191,356
Sasol, Ltd.	210,747	10,167,136.00	7,169,181
Saul Centers, Inc.	24,818	995,324.00	1,419,590
Savills plc	67,703	660,528.00	816,101
Sawai Pharmaceutical Company, Ltd.	97,200	5,717,174.00	5,762,702
SBA Communications Corp.	223,960	8,440,271.00	26,225,716
Sberbank of Russia - ADR	1,523,437	13,677,018.00	6,693,982

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Sberbank of Russia - Sponsored ADR	184,291	1,221,481.00	809,775
SBI Holdings, Inc.	214,300	2,507,340.00	2,601,799
SBM Offshore Nv	1,070,694	17,919,195.00	13,310,386
SCANA Corp.	411,300	15,592,054.00	22,617,387
ScanSource, Inc.	166,499	5,014,081.00	6,768,184
Scentre Group	640,586	1,865,650.00	1,830,265
Schibsted ASA - Class A	58,752	4,184,936.00	3,405,955
Schindler Holding AG	45,675	6,181,121.00	7,481,615
Schindler Holding, Ltd.	340,691	29,449,983.00	56,752,604
Schlumberger, Ltd.	3,646,669	121,189,269.00	304,278,061
Schneider Electric S.A.	491,728	36,929,450.00	38,209,183
Schnitzer Steel Industries, Inc.	22,668	359,249.00	359,514
Schoeller Bleckmann Oilfield Equipment AG	4,636	450,262.00	296,354
Scholastic Corp.	93,752	3,245,788.00	3,838,207
Schroders plc	19,292	634,356.00	916,447
Schulman (A), Inc.	59,260	1,292,295.00	2,856,332
Schwab (Charles) Corp./The	3,104,396	34,563,666.00	94,497,814
Schweiter Technologies AG	436	323,643.00	374,593
Schweitzer-Mauduit International, Inc.	61,500	1,299,202.00	2,836,380
Science Applications International Corp.	116,741	4,452,599.00	5,994,650
Scientific Games Corp.	574,018	7,705,263.00	6,009,968
SCOR SE	16,031	426,573.00	540,881
Scorpio Tankers, Inc.	428,276	4,193,693.00	4,034,360
Scotts Miracle-Gro Company/The - Class A	275,450	10,759,399.00	18,501,977
Scripps Networks Interactive, Inc. - Class A	293,671	15,241,316.00	20,134,084
SeaChange International, Inc.	158,781	1,238,000.00	1,246,431
SEACOR Holdings, Inc.	38,500	2,493,811.00	2,682,295
Seadrill, Ltd.	470,902	9,802,007.00	4,423,234
Seadrill, Ltd.	116,200	4,351,796.00	1,086,470
Seagate Technology, LLC	1,037,710	35,783,943.00	53,992,051
Sealed Air Corp.	1,297,014	38,996,373.00	59,091,958
Sears Hometown & Outlet Stores, Inc.	21,942	205,081.00	169,392
Seattle Genetics, Inc.	43,700	1,566,645.00	1,544,795
Secom, Ltd.	57,612	3,033,717.00	3,855,212
Securitas - Series B	137,014	1,617,404.00	1,965,275
SEEK, Ltd.	2,007,453	12,325,919.00	26,255,123
Sega Sammy Holdings, Inc.	15,500	259,633.00	226,700
SEGRO plc	277,402	1,634,952.00	1,716,808
SEI Investments Company	496,841	12,932,247.00	21,905,720
Seibu Holdings, Inc.	2,900	59,680.00	75,084
Seiko Epson Corp.	10,600	255,996.00	188,356
Seiko Holdings Corp.	51,000	285,113.00	257,711
Seino Holdings Company, Ltd.	264,000	2,017,306.00	2,868,393
Sekisui Chemical Company, Ltd.	92,642	924,678.00	1,204,327
Sekisui House, Ltd.	230,151	2,901,666.00	3,349,832
Select Comfort Corp.	320,869	6,466,096.00	11,060,354
Select Medical Holdings Corp.	174,600	2,403,203.00	2,589,318
Selective Insurance Group, Inc.	111,823	2,376,015.00	3,248,458
Sembcorp Industries, Ltd.	4,913,900	19,604,280.00	15,117,488
Sembcorp Marine, Ltd.	169,700	440,711.00	361,248
Semen Gresik (Persero) Tbk PT	1,555,200	1,802,830.00	1,623,593
SemGroup Corp. - Class A	177,995	11,931,003.00	14,478,113
Sempra Energy	644,925	19,851,310.00	70,309,724
Semtech Corp.	140,470	4,157,596.00	3,742,823
Seneca Foods Corp. - Class A	14,400	359,461.00	429,264
Senior Housing Properties Trust	464,940	10,428,353.00	10,317,019
Senomyx, Inc.	61,464	284,757.00	271,056
Sensata Technologies Holding Nv	142,450	6,917,336.00	8,183,753
Sensient Technologies Corp.	115,012	3,191,624.00	7,922,027

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Serco Group plc	3,544,613	20,343,128.00	7,256,268
Serco Group plc - Rights	3,544,613	4,756,227.00	2,157,411
Service Corp. International	868,830	15,637,451.00	22,633,022
SES S.A.	212,477	5,604,707.00	7,512,354
Sesa Goa, Ltd.	26,435	85,500.00	80,047
Seven & I Holdings Company, Ltd.	762,400	19,977,099.00	32,123,471
Seven Generations Energy, Ltd.	313,920	4,882,778.00	4,003,007
Severn Trent plc	1,211	32,490.00	37,015
Severstal - GDR	146,461	1,529,173.00	1,644,757
SGS Societe Generale de Surveillance Holding S.A.	2,532	4,923,627.00	4,848,677
Shandong Weigao Group Medical Polymer Company, Ltd.	824,000	905,325.00	725,898
Shanghai Electric Group Company, Ltd. - H Shares	1,864,000	1,079,139.00	1,230,958
Shanghai Industrial Holdings, Ltd.	1,513,000	4,565,493.00	4,664,061
Shanghai Pharmaceuticals Holding Company, Ltd.	880,300	1,886,578.00	2,338,974
Shangri-La Asia, Ltd.	62,000	85,544.00	85,246
Sharp Corp.	66,900	656,197.00	131,094
Shaw Communications, Inc. - Class B	589,593	14,805,155.00	13,230,346
Shenzhen Expressway Company, Ltd.	672,300	306,711.00	525,488
Sherwin-Williams Company/The	224,037	4,018,090.00	63,738,527
Shimachu Company, Ltd.	61,600	1,391,705.00	1,628,284
Shimamura Company, Ltd.	28,200	2,869,967.00	2,614,834
Shimano, Inc.	425,150	25,857,402.00	63,386,967
Shimao Property Holdings, Ltd.	540,900	1,132,313.00	1,137,187
Shimizu Corp.	56,000	302,235.00	379,637
Shin-Etsu Chemical Company, Ltd.	215,703	13,947,190.00	14,119,396
Shinko Electric Industries Company, Ltd.	50,400	447,012.00	359,745
Shinsegae Department Store, Ltd.	1,750	279,565.00	265,785
Shinsei Bank, Ltd.	13,000	28,209.00	25,908
Shionogi & Company, Ltd.	83,700	1,697,812.00	2,795,235
Ship Finance International, Ltd.	19,670	328,388.00	291,116
Shire plc	75,267	5,046,305.00	5,994,522
Shiseido, Ltd.	1,913,200	30,814,479.00	34,028,398
Shizuoka Bank, Ltd.	148,000	1,498,006.00	1,480,926
Sho-Bond Holdings Company, Ltd.	6,600	260,494.00	290,582
ShopRite Holdings, Ltd.	29,796	436,356.00	403,969
Showa Shell Sekiyu K.K.	5,600	58,674.00	51,272
Shriram Transport Finance Company, Ltd.	3,318	61,539.00	59,082
Shui On Land, Ltd.	5,383,500	1,265,266.00	1,270,701
Shutterfly, Inc.	42,526	2,041,513.00	1,923,876
Shutterstock, Inc.	5,369	347,309.00	368,689
Sibanye Gold, Ltd.	196,457	405,255.00	420,276
Siemens AG	736,711	86,858,812.00	79,676,620
Sigma Designs, Inc.	150,600	817,434.00	1,209,318
Sigma-Aldrich Corp.	330,256	4,822,706.00	45,657,892
Signature Bank	175,360	14,570,024.00	22,723,149
Signet Jewelers, Ltd.	253,349	16,174,881.00	35,162,308
Sika Finanz AG	368	1,312,747.00	1,318,102
Silgan Holdings, Inc.	180,063	6,472,367.00	10,467,062
Silicon Laboratories, Inc.	108,149	3,719,425.00	5,490,725
Silicon Motion Technology Corp. - ADR	10,261	273,825.00	275,816
Siliconware Precision - ADR	47,300	398,905.00	386,914
Siliconware Precision Industries Company	1,822,000	3,049,098.00	3,033,755
Silver Wheaton Corp.	351,600	7,860,257.00	6,687,432
Simmons First National Corp. - Class A	32,425	891,320.00	1,474,365
Simon Property Group, Inc.	913,159	57,434,327.00	178,650,427
Simpson Manufacturing Company, Inc.	83,870	2,680,580.00	3,134,222
Sims Metal Management, Ltd.	29,940	278,983.00	282,935
Sinclair Broadcast Group, Inc. - Class A	185,662	6,194,971.00	5,831,643
Singapore Airlines, Ltd.	327,600	2,937,294.00	2,853,991

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Singapore Exchange, Ltd.	49,900	301,045.00	296,119
Singapore Telecommunications, Ltd.	17,907,200	43,830,477.00	57,067,563
Sino-Ocean Land Holdings, Ltd.	1,677,500	893,832.00	1,014,759
SinoPac Financial Holdings Company, Ltd.	5,525,000	2,267,186.00	2,304,291
Sinopharm Group Company, Ltd.	4,961,920	14,346,338.00	20,255,869
Sinotrans Shipping, Ltd.	2,784,030	852,277.00	646,359
Sinotrans, Ltd. - H Shares	4,315,000	3,155,018.00	2,476,670
Sirius XM Holdings, Inc.	2,207,630	7,476,801.00	8,433,147
Sirona Dental Systems, Inc.	445,379	33,496,868.00	40,079,656
Sirtex Medical, Ltd.	18,451	517,015.00	293,189
Sizmek, Inc.	42,700	1,059,358.00	310,002
SJM Holdings, Ltd.	112,000	148,964.00	146,482
SJW Corp.	27,196	760,301.00	840,628
SK Holdings Company, Ltd.	125,920	14,513,527.00	19,294,605
SK Telecom, Ltd.	73,396	13,974,771.00	18,027,320
Skandinaviska Enskilda Banken AB	89,251	742,329.00	1,044,222
Skanska AB - B Shares	64,158	1,141,651.00	1,438,785
Skechers USA, Inc. - Class A	128,511	4,938,865.00	9,241,226
Skullcandy, Inc.	231,005	1,961,874.00	2,610,357
Sky Perfect JSAT Holdings, Inc.	56,200	255,392.00	349,595
Sky plc	1,232,969	17,486,546.00	18,175,301
SkyWest, Inc.	170,762	2,974,741.00	2,494,833
Skyworks Solutions, Inc.	432,538	41,628,882.00	42,514,160
SL Green Realty Corp.	203,800	27,190,996.00	26,163,844
Slater & Gordon, Ltd.	136,196	777,276.00	785,554
SLM Corp.	1,421,660	12,445,328.00	13,193,005
SM Energy Company	354,469	19,267,169.00	18,318,958
SM Investments Corp.	41,460	866,265.00	834,301
SM Prime Holdings, Inc.	1,686,000	718,995.00	753,608
SMC Corp.	152,764	24,965,668.00	45,660,418
Smiles S.A.	43,594	736,654.00	688,807
Smith & Nephew plc	311,798	3,853,048.00	5,295,166
Smiths Group plc	58,574	1,191,117.00	972,136
SMRT Corp., Ltd.	256,000	319,065.00	298,608
Smucker (J M) Company/The	279,108	9,266,217.00	32,301,169
Snap-On, Inc.	423,697	19,592,447.00	62,308,881
SNS REAAL Nv	34,218	213,243.00	0
Snyders-Lance, Inc.	100,819	2,173,480.00	3,222,175
Sociedad Quimica y Minera de Chile S.A.	24,883	610,693.00	452,676
Societe Generale	598,151	26,784,157.00	28,889,365
Soda Sanayii A.S.	165,585	192,096.00	367,329
Sodexho Alliance S.A.	12,158	879,570.00	1,185,508
Softbank Corp.	654,070	21,602,485.00	38,068,865
Software AG	89,324	2,305,605.00	2,326,399
Soho China, Ltd.	1,771,500	1,344,748.00	1,206,431
Sojitz Corp.	844,200	1,419,085.00	1,414,919
SolarCity Corp.	26,300	1,629,122.00	1,348,664
SolarWinds, Inc.	591,135	27,705,490.00	30,289,757
Solera Holdings, Inc.	198,954	8,091,027.00	10,277,964
Solvay S.A.	4,295	303,258.00	620,656
Sonic Automotive, Inc.	265,019	5,233,294.00	6,598,973
Sonic Corp.	101,150	1,642,822.00	3,206,455
Sonic Healthcare, Ltd.	38,113	568,011.00	595,140
Sonoco Products Company	282,260	7,528,653.00	12,831,540
Sonova Holding AG	6,600	1,001,365.00	919,366
Sonus Networks, Inc.	285,479	4,974,391.00	2,249,575
Sony Corp.	189,290	4,226,350.00	5,035,106
Sony Financial Holdings, Inc.	2,700	44,126.00	43,497
Sotheby's	131,563	3,468,804.00	5,559,852

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
South Jersey Industries, Inc.	285,985	12,471,458.00	15,523,266
South State Corp.	15,141	1,030,380.00	1,035,493
Southern Company	2,450,982	50,481,140.00	108,529,483
Southern Copper Corp.	218,700	6,624,352.00	6,381,666
Southside Bancshares, Inc.	32,200	926,513.00	923,818
Southwest Airlines Company	2,451,918	35,560,629.00	108,619,967
Southwest Bancorp, Inc.	137,867	2,281,886.00	2,452,654
Southwest Gas Corp.	92,655	3,030,461.00	5,389,741
Southwestern Energy Company	991,600	44,263,951.00	22,995,204
Sovran Self Storage, Inc.	66,810	3,252,556.00	6,276,131
SPAR Group, Ltd.	244,681	3,339,008.00	3,810,693
SpareBank 1 SMN	32,113	272,217.00	237,089
SpareBank 1 SR-Bank ASA	569,800	3,906,949.00	3,977,026
Spark Therapeutics, Inc.	1,027	70,397.00	79,593
Spartan Motors, Inc.	383,700	2,535,034.00	1,860,945
SpartanNash Company	190,818	4,496,898.00	6,022,216
Sparton Corp.	10,497	247,284.00	257,177
SPDR KBW Regional Banking - ETF	396,460	15,601,144.00	16,187,462
SPDR S&P Insurance - ETF	239,333	16,239,199.00	16,056,851
Spectra Energy Corp.	1,835,585	35,309,336.00	66,393,109
Spectranetics Corp./The	35,555	1,262,414.00	1,235,892
Spectris plc	9,110	305,273.00	292,114
Spectrum Brands Holdings, Inc.	36,591	3,072,430.00	3,277,090
Spectrum Pharmaceuticals, Inc.	108,000	1,373,625.00	655,560
Spirax-Sarco Engineering plc	62,808	1,507,379.00	3,179,432
Spirit AeroSystems Holdings, Inc. - Class A	217,900	10,094,958.00	11,376,559
Spirit Airlines, Inc.	6,944	545,406.00	537,188
Splunk, Inc.	58,508	3,381,177.00	3,463,674
Spok Holdings, Inc.	43,800	530,780.00	839,646
Sport Direct International	178,800	1,834,436.00	1,616,460
SPS Commerce, Inc.	59,982	3,409,709.00	4,024,792
SPX Corp.	271,879	19,982,795.00	23,082,527
SSE plc	61,774	1,419,698.00	1,373,718
St. Joe Company/The	30,882	542,555.00	573,170
St. Jude Medical, Inc.	880,520	21,098,681.00	57,586,008
Stada Arzneimittel AG	187,676	8,215,018.00	6,267,633
STAG Industrial, Inc.	175,090	4,166,334.00	4,118,117
Stage Stores, Inc.	84,092	1,609,807.00	1,927,389
Stamps.com, Inc.	64,053	2,727,031.00	4,310,126
StanCorp Financial Group, Inc.	88,800	2,676,224.00	6,091,680
Standard Bank Group, Ltd.	307,323	4,183,107.00	4,261,241
Standard Chartered plc	3,834,141	73,875,113.00	62,239,639
Standard Chartered plc	153,100	3,140,920.00	2,519,726
Standard Life plc	160,901	982,030.00	1,136,006
Standard Motor Products, Inc.	43,637	581,999.00	1,844,100
Standard Pacific Corp.	323,650	2,911,806.00	2,912,850
Standex International Corp.	25,229	736,383.00	2,072,058
Stanley Black & Decker, Inc.	573,176	26,995,085.00	54,658,063
Stanley Electric Company, Ltd.	2,600	59,482.00	58,905
Stanley Furniture Company, Inc.	337,455	1,278,716.00	1,062,983
Staples, Inc.	1,696,065	23,649,077.00	27,620,419
Starbucks Corp.	2,316,785	44,216,036.00	219,399,540
Start Today Company, Ltd.	10,897	258,030.00	287,588
Starwood Hotels & Resorts Worldwide, Inc.	637,632	27,060,643.00	53,242,272
Starz - Series A	44,100	1,134,273.00	1,517,481
State Auto Financial Corp.	192,400	4,710,188.00	4,673,396
State Bank Financial Corp.	52,367	1,092,803.00	1,099,707
State Bank of Inda - GDR	92,218	3,775,018.00	3,935,173
State Bank of India - Demat Shares	1,176,209	5,306,571.00	5,019,181

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
State Street Corp.	1,824,138	90,585,735.00	134,128,867
Steel Dynamics, Inc.	506,519	7,568,840.00	10,181,032
Steelcase, Inc. - Class A	175,966	3,291,170.00	3,332,796
Stein Mart, Inc.	56,340	745,941.00	701,433
Stella International Holdings, Ltd.	1,166,078	3,003,118.00	2,782,446
Stemline Therapeutics, Inc.	17,000	278,282.00	245,990
Stepan Company	108,008	4,173,127.00	4,499,613
Stericycle, Inc.	267,278	16,296,305.00	37,533,850
STERIS Corp.	133,147	3,686,970.00	9,356,240
Sterling Bancorp	162,528	1,864,069.00	2,179,500
Steven Madden, Ltd.	120,850	2,580,100.00	4,592,300
Stewart Information Services Corp.	154,658	4,817,714.00	6,285,301
Stifel Financial Corp.	490,710	20,661,481.00	27,357,083
Stillwater Mining Company	242,214	3,225,982.00	3,129,405
STMicroelectronics Nv	94,623	726,897.00	883,732
Stock Yards Bancorp, Inc.	10,000	343,121.00	344,300
Stockland Trust Group	510,337	1,822,512.00	1,754,424
Stone Energy Corp.	119,090	3,969,241.00	1,748,241
Stonegate Mortgage Corp.	6,110	59,340.00	66,110
Stora Enso Oyj - R Shares	1,456,049	10,843,229.00	14,996,810
Stratasys, Ltd.	62,313	6,660,739.00	3,288,880
Strategic Hotels & Resorts, Inc.	55,722	688,050.00	692,624
Strayer Education, Inc.	69,200	3,707,164.00	3,695,972
Stryker Corp.	876,004	36,193,298.00	80,811,369
Subsea 7 S.A.	112,213	1,419,563.00	965,613
Suez Environment S.A.	20,533	365,302.00	353,390
Sugi Holdings Company, Ltd.	245,800	10,264,858.00	12,174,709
Sumitomo Chemical Company, Ltd.	305,700	1,216,344.00	1,575,340
Sumitomo Corp.	214,850	2,576,415.00	2,303,020
Sumitomo Electric Industries, Ltd.	426,960	5,337,521.00	5,607,355
Sumitomo Heavy Industries, Ltd.	774,000	4,188,577.00	5,079,325
Sumitomo Metal Mining Company, Ltd.	105,200	1,456,136.00	1,542,582
Sumitomo Mitsui Financial Group, Inc.	698,200	27,010,323.00	26,789,804
Sumitomo Mitsui Trust Holdings, Inc.	2,849,965	12,069,068.00	11,775,340
Sumitomo Realty & Development Company, Ltd.	61,000	2,333,042.00	2,199,662
Sumitomo Rubber Industries, Ltd.	48,500	777,010.00	897,002
Summit Hotel Properties, Inc.	123,200	1,672,884.00	1,733,424
Sun Communities, Inc.	63,599	4,321,598.00	4,243,325
Sun Hydraulics Corp.	496,905	8,206,162.00	20,551,991
Sun Pharmaceuticals Industries, Ltd.	44,870	496,020.00	734,124
SunCoke Energy, Inc.	140,954	2,084,161.00	2,105,853
Suncor Energy, Inc.	452,669	13,497,512.00	13,228,014
Suncorp-Metway, Ltd.	101,586	1,128,016.00	1,047,689
SunEdison, Inc.	683,550	5,620,455.00	16,405,200
SunOpta, Inc.	82,356	848,862.00	874,621
SunPower Corp.	18,900	628,691.00	591,759
Sunstone Hotel Investors, Inc.	68,350	1,200,301.00	1,139,395
Suntory Beverage & Food	574,100	18,322,090.00	24,653,867
SunTrust Banks, Inc.	2,054,221	84,875,443.00	84,407,941
Supalai Public Company, Ltd. - Foreign Shares	495,800	398,009.00	327,588
Super Micro Computer, Inc.	182,561	5,195,464.00	6,062,851
Superior Energy Services, Inc.	468,052	13,771,706.00	10,456,282
Superior Industries International, Inc.	45,569	871,454.00	862,621
SuperValu, Inc.	1,324,055	9,455,452.00	15,398,760
Surgical Care Affiliates, Inc.	76,119	2,286,848.00	2,613,165
Surgutneftegaz - Sponsored ADR	555,446	4,239,132.00	3,421,547
SurModics, Inc.	29,610	972,795.00	770,748
Susquehanna Bancshares, Inc.	372,181	4,391,071.00	5,102,602
Suzano Papel e Celulose S.A.	88,100	361,204.00	407,684

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Suzuken Company, Ltd.	187,880	5,250,266.00	5,741,757
Suzuki Motor Corp.	42,000	1,243,449.00	1,265,166
SVB Financial Group	108,450	5,823,163.00	13,777,488
Svenska Cellulosa AB	203,202	4,027,805.00	4,681,819
Svenska Handelsbanken AB - Class A	1,974,441	58,299,357.00	89,128,644
Swatch Group AG	29,653	14,809,997.00	12,581,078
Swatch Group AG	7,634	648,326.00	640,555
Swedbank AB - A Shares	154,898	3,642,856.00	3,701,796
Swedish Match AB	31,351	534,498.00	921,912
Swift Energy Company	84,935	2,903,773.00	183,460
Swift Transportation Company	203,523	4,596,996.00	5,295,668
Swire Pacific, Ltd. - A Shares	719,000	9,580,454.00	9,802,375
Swire Properties, Ltd.	4,090,500	11,444,897.00	13,321,870
Swiss Life Holding AG	70,408	9,314,492.00	17,433,464
Swiss RE, Ltd.	372,938	12,398,684.00	36,130,409
Swisscom AG	5,981	3,017,313.00	3,476,037
Sydney Airport	25,230	81,191.00	99,842
Sykes Enterprises, Inc.	77,000	1,405,942.00	1,913,450
Symantec Corp.	1,843,913	65,977,529.00	43,083,027
Symetra Financial Corp.	17,190	400,125.00	403,277
Synaptics, Inc.	145,596	7,293,460.00	11,837,683
Synchronoss Technologies, Inc.	81,466	2,824,402.00	3,866,376
Synergy Resources Corp.	234,374	2,707,566.00	2,777,332
Syngenta AG	124,311	40,578,524.00	42,324,357
SYNNEX Corp.	151,886	8,514,007.00	11,733,194
Synopsys, Inc.	328,626	7,990,298.00	15,221,956
Synovus Financial Corp.	404,540	12,341,771.00	11,331,165
Synta Pharmaceuticals Corp.	286,800	1,067,252.00	556,392
Synutra International, Inc.	172,470	1,085,966.00	1,103,808
Sysco Corp.	1,599,031	20,890,101.00	60,331,440
Sysmex Corp.	147,300	3,544,342.00	8,192,545
T Rowe Price Group, Inc.	984,043	37,716,783.00	79,687,802
T&D Holdings, Inc.	90,600	1,240,950.00	1,249,929
Tabcorp Holdings, Ltd.	647,806	2,240,194.00	2,345,785
Tableau Software, Inc. - Class A	113,214	7,192,488.00	10,474,559
TAG Immobilien AG	747,788	9,480,428.00	10,320,147
Taiheiyo Cement Corp.	77,000	281,845.00	235,639
Taisei Corp.	142,000	624,354.00	803,986
Taishin Financial Holding Company, Ltd.	31,286,941	9,597,878.00	13,298,700
Taiwan Cement Corp.	1,124,000	1,714,324.00	1,584,161
Taiwan Semiconductor Manufacturing Company, Ltd.	10,154,227	33,041,985.00	47,217,642
Taiwan Semiconductor Manufacturing Company, Ltd. - ADR	888,488	19,105,295.00	20,861,698
Taiyo Yuden Company, Ltd.	33,900	365,933.00	495,250
Takashimaya Company, Ltd.	8,000	66,498.00	78,783
Takeda Pharmaceutical Company, Ltd.	941,200	42,407,946.00	47,081,583
Take-Two Interactive Software, Inc.	359,132	7,988,624.00	9,141,705
TAL International Group, Inc.	219,609	8,543,345.00	8,944,675
Talaat Moustafa Group (TMG)	847,947	1,038,925.00	1,161,335
Talisman Energy, Inc.	2,329,800	29,721,033.00	17,862,107
Talmer Bancorp, Inc. - Class A	237,932	3,447,032.00	3,643,929
Tambang Batubara Bukit Asam Tbk PT	212,500	190,291.00	174,713
Tandem Diabetes Care, Inc.	65,910	893,823.00	831,784
Tanger Factory Outlet Centers, Inc.	188,380	6,389,850.00	6,625,325
Tangoe, Inc.	68,800	1,249,361.00	949,440
Target Corp.	2,132,571	57,988,324.00	175,020,102
Taro Pharmaceutical Industries, Ltd.	59,391	8,130,985.00	8,375,913
Taser International, Inc.	528,257	9,226,139.00	12,736,276
Tata Chemicals, Ltd.	102,877	728,207.00	729,150
Tata Consultancy Services, Ltd.	191,051	7,741,781.00	7,796,819

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Tata Motors, Ltd.	3,045,549	22,591,175.00	26,775,768
Tata Motors, Ltd. - Sponsored ADR	8,439	320,324.00	380,261
Tata Steel, Ltd.	9,199	58,161.00	46,560
Tate & Lyle plc	103,307	1,174,887.00	916,321
Tattersall's, Ltd.	223,768	673,349.00	680,371
Taubman Centers, Inc.	145,794	8,487,186.00	11,245,091
Tauron Polska Energia S.A.	749,249	1,655,183.00	871,473
Tav Havalimanlari Holding A.S.	41,057	330,876.00	343,921
Taylor Wimpey plc	1,978,100	4,004,590.00	4,548,622
TCF Financial Corp.	351,950	6,090,774.00	5,532,654
TD Ameritrade Holding Corp.	487,129	14,466,920.00	18,150,427
TDC A/S	10,419	85,777.00	74,593
TDK Corp.	30,065	1,517,952.00	2,140,964
TE Connectivity, Ltd.	1,165,220	40,955,631.00	83,453,056
Team Health Holdings, Inc.	237,334	12,631,514.00	13,886,412
Tecan Group AG	2,585	306,162.00	339,326
Tech Data Corp.	81,372	3,235,567.00	4,700,860
Tech Mahindra, Ltd.	47,964	317,944.00	482,619
Technicolor S.A.	67,492	283,307.00	435,353
Technip S.A.	225,857	18,508,242.00	13,673,694
Techtronic Industries Company, Ltd.	2,729,500	8,885,080.00	9,223,841
TECO Energy, Inc.	598,350	12,549,656.00	11,607,990
Tele2 AB - B Shares	3,519	45,492.00	42,069
Telecom Egypt	133,000	359,134.00	194,879
Telecom Italia - Risparmio Shares	17,290,150	15,018,740.00	16,248,418
Telecom Italia S.p.A.	4,566,600	4,527,211.00	5,355,745
Teledyne Technologies, Inc.	309,358	22,235,413.00	33,017,779
Teleflex, Inc.	120,641	7,268,233.00	14,577,052
Telefonaktiebologet LM Ericsson - B Shares	3,832,810	45,548,456.00	48,176,507
Telefonica Brasil S.A.	668,600	12,599,824.00	10,350,843
Telefonica Brasil S.A. - ADR	335,016	7,189,362.00	5,122,395
Telefonica Deutschland Holdings AG	44,921	274,230.00	259,366
Telefonica S.A.	4,931,043	79,752,951.00	70,224,167
Telefonica S.A. - Rights	4,931,043	0.00	794,391
Telekom Malaysia Berhad	958,800	1,744,984.00	1,882,132
Telekomunikacja Polska S.A.	168,098	562,843.00	422,517
Telekomunikasi Indonesia Persero	20,498,811	4,393,454.00	4,530,904
Telekomunikasi Indonesia Persero Tbk PT - Sponsored ADR	64,006	2,370,277.00	2,786,821
Telenav, Inc.	153,000	1,008,486.00	1,211,760
Telenet Group Holding Nv	13,044	691,283.00	716,854
Telenor ASA	1,165,750	18,898,455.00	23,563,509
Teleperformance S.A.	100,299	2,860,113.00	6,873,685
Telephone & Data Systems, Inc.	206,631	6,909,351.00	5,145,112
TeleTech Holdings, Inc.	39,250	639,506.00	998,913
TeliaSonera AB	5,852,772	39,597,690.00	37,190,404
Telkom South Africa, Ltd.	792,777	4,785,996.00	5,182,126
Telstra Corp., Ltd.	341,909	1,521,195.00	1,648,181
Temenos Group AG	13,482	382,648.00	464,992
Tempur Sealy International, Inc.	128,400	6,324,721.00	7,413,816
Tenaga Nasional Berhad	5,982,100	17,100,956.00	23,195,074
Tenaris S.A.	44,782	847,747.00	628,132
Tencent Holdings, Ltd.	4,260,200	62,154,233.00	80,884,483
Tenet Healthcare Corp.	280,072	19,076,080.00	13,866,365
Tennant Company	42,177	1,857,512.00	2,757,110
Tenneco, Inc.	27,600	969,638.00	1,584,792
Teradata Corp.	393,678	4,396,127.00	17,376,947
Teradyne, Inc.	1,035,615	17,808,675.00	19,521,343
Terex Corp.	228,200	3,740,368.00	6,067,838
Terna S.p.A.	192,677	907,829.00	848,434

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Ternium S.A. - Sponsored ADR	21,781	357,533.00	393,583
Terreno Realty Corp.	10,900	239,740.00	248,520
Terumo Corp.	65,000	1,487,172.00	1,718,157
TESARO, Inc.	7,775	388,604.00	446,285
Tesco Corp./The	70,100	1,263,391.00	797,037
Tesco plc	27,447,049	137,077,702.00	98,542,130
Tesla Motors, Inc.	127,200	20,952,997.00	24,011,544
Tesoro Corp.	655,840	36,336,339.00	59,871,634
Tessera Technologies, Inc.	95,921	1,777,222.00	3,863,698
Tetra Tech, Inc.	311,483	7,226,965.00	7,481,822
Tetra Technologies, Inc.	154,090	2,387,525.00	952,276
Tetraphase Pharmaceuticals, Inc.	6,054	239,283.00	221,819
Teva Pharmaceutical Industries, Ltd. - Sponsored ADR	1,278,194	57,652,328.00	79,631,486
Texas Capital Bancshares, Inc.	169,925	5,395,982.00	8,266,851
Texas Instruments, Inc.	3,097,197	55,485,815.00	177,113,210
Texas Roadhouse, Inc. - Class A	124,745	1,944,642.00	4,544,460
Textron, Inc.	938,374	21,509,315.00	41,598,119
Textura Corp.	264,250	8,016,324.00	7,182,315
TG Therapeutics, Inc.	258,789	3,992,960.00	4,006,054
TGS NOPEC Geophysical Company	45,142	1,363,135.00	1,001,525
Thai Military Bank	18,300,300	1,717,653.00	1,675,934
Thai Oil Public Company, Ltd. - Foreign	3,236,500	4,344,790.00	5,172,034
Thai Union Frozen Products Public Company, Ltd.	6,384,100	4,426,761.00	3,943,467
Thales S.A.	152,162	7,210,363.00	8,448,917
Thanachart Capital pcl	2,227,800	3,434,365.00	2,379,104
TherapeuticsMD, Inc.	472,954	2,273,027.00	2,861,372
Theravance, Inc.	364,800	4,928,546.00	5,734,656
Thermo Fisher Scientific, Inc.	1,204,184	54,068,761.00	161,770,079
THK Company, Ltd.	1,702,700	32,959,863.00	43,446,004
Thomas Cook Group plc	5,563,410	10,588,348.00	12,033,191
Thor Industries, Inc.	149,790	5,598,946.00	9,468,226
Thoratec Corp.	112,674	3,090,714.00	4,719,914
Thyssen Krupp AG	30,466	875,866.00	799,525
Tidewater, Inc.	327,517	14,330,605.00	6,268,675
Tieto Oyj	17,785	368,835.00	418,314
Tiffany & Company	353,334	13,295,177.00	31,096,925
Tiger Brands, Ltd.	240,749	7,367,720.00	6,068,077
Tile Shop Holdings, Inc.	8,000	90,183.00	96,880
Tillys, Inc. - Class A	137,100	2,229,283.00	2,145,615
Tim Participacoes S.A.	927,200	3,570,567.00	3,086,702
Tim Participacoes S.A. - ADR	680,676	14,331,562.00	11,285,608
Time Warner Cable, Inc.	767,957	53,886,943.00	115,101,395
Time Warner, Inc.	2,312,515	121,398,993.00	195,268,767
Time, Inc.	241,515	5,583,295.00	5,419,597
Timken Company/The	761,492	23,897,595.00	32,089,273
TimkenSteel Corp.	210,650	3,828,579.00	5,575,906
Tingyi (Cayman Islands) Holding Corp.	7,246,000	17,265,814.00	15,589,127
Titan International, Inc.	107,000	2,217,110.00	1,001,520
TJX Companies, Inc./The	2,222,776	21,106,870.00	155,705,459
TKH Group Nv	9,490	318,256.00	335,835
TNT Express Nv	2,778,059	21,266,377.00	17,666,105
Toagosei Chemical, Ltd.	45,000	203,247.00	206,004
Tobu Railway Company, Ltd.	213,600	1,061,005.00	1,015,235
Tofas Turc Otomobil Fabrikasi A.S.	32,867	226,276.00	199,367
Toho Company, Ltd.	16,400	375,971.00	401,778
Toho Holdings Company, Ltd.	93,300	1,490,338.00	1,579,312
Tohoku Electric Power Company, Inc.	62,400	778,457.00	710,764
Tokio Marine Holdings, Inc.	1,323,628	36,638,706.00	50,092,022
Tokyo Electron, Ltd.	193,350	10,094,340.00	13,513,944

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Tokyo Gas Company, Ltd.	512,646	2,638,013.00	3,232,545
Tokyo Tatemono Company, Ltd.	5,000	42,353.00	36,690
Tokyu Corp.	165,500	958,195.00	1,026,742
Tokyu Fudosan Holdings Corp.	77,800	648,207.00	531,966
Toll Brothers, Inc.	341,012	6,529,700.00	13,415,412
Toll Holdings, Ltd.	79,144	413,164.00	535,694
Tompkins Financial Corp.	24,147	1,088,915.00	1,300,316
Tomra Systems ASA	55,997	472,376.00	470,747
TomTom Nv	249,014	1,702,225.00	1,911,134
TonenGeneral Sekiyu K.K.	7,000	63,013.00	60,530
Tong Yang Nylon Company, Ltd.	42,781	3,229,489.00	3,343,200
Tootsie Roll Industries, Inc.	78,790	2,424,832.00	2,672,551
Topcon Corp.	56,700	1,380,740.00	1,393,801
Toppan Printing Company, Ltd.	52,800	417,895.00	407,695
Toray Industries, Inc.	267,700	1,731,011.00	2,247,854
Torchmark Corp.	401,626	6,010,214.00	22,057,300
Toro Company/The	109,310	2,576,893.00	7,664,817
Toromont Industries, Ltd.	12,800	292,805.00	330,890
Toshiba Corp.	3,526,071	15,665,312.00	14,824,640
Tosoh Corp.	227,000	1,043,197.00	1,147,067
Total Access Communication Public Company, Ltd.	180,000	404,674.00	453,596
Total S.A.	1,014,857	46,906,082.00	50,437,733
Total Systems Services, Inc.	641,263	17,489,883.00	24,464,183
Toto, Ltd.	28,000	321,446.00	416,760
Towers Watson & Company - Class A	199,330	13,794,722.00	26,348,436
Toyo Engineering Corp.	143,335	483,719.00	375,294
Toyo Suisan Kaisha, Ltd.	7,200	254,160.00	253,959
Toyota Industries Corp.	13,463	470,418.00	772,361
Toyota Motor Company	1,374,012	69,906,542.00	96,046,217
Toyota Tsusho Corp.	6,000	148,126.00	159,350
Tractor Supply Company	376,320	27,046,118.00	32,009,779
Trade Me, Ltd.	6,224,502	26,795,123.00	17,270,689
Trakya Cam Sanayii A.S.	218,036	322,815.00	247,720
Transcend Information, Inc.	114,500	405,351.00	406,184
TransGlobe Energy Corp.	44,609	123,620.00	157,916
Transmissora Alianca de Energia Eletrica S.A.	24,200	258,580.00	158,552
Transocean Partners, LLC	992	18,716.00	12,152
Transocean, Ltd.	26,602	1,033,647.00	385,076
Transocean, Ltd.	1,015,760	46,415,241.00	14,901,199
Transurban Group	153,335	1,020,502.00	1,116,347
TravelCenters of America	10,939	171,615.00	190,776
Travelers Companies/The	1,137,948	46,177,139.00	123,046,317
Travelsky Technology, Ltd. - H shares	364,000	395,131.00	419,257
Treasury Wine Estates, Ltd.	4,526,187	22,439,707.00	17,703,836
Tredegar Corp.	55,550	952,036.00	1,117,111
TreeHouse Foods, Inc.	86,552	7,161,549.00	7,358,651
Trend Micro, Inc.	292,412	9,730,863.00	9,655,631
Trevi Finanziaria Industriale S.p.A.	709,969	2,421,680.00	2,202,119
Triangle Petroleum Corp.	257,088	2,097,682.00	1,293,153
Tribune Media Company - A Shares	61,695	3,346,497.00	3,751,673
Tribune Publishing Company	92,675	1,808,933.00	1,797,895
TriCo Bancshares	16,228	394,668.00	391,582
Trimas Corp.	359,538	10,921,253.00	11,070,175
Trimble Navigation, Ltd.	1,293,820	30,424,307.00	32,604,264
Trina Solar, Ltd. - Sponsored ADR	12,800	197,864.00	154,752
Trinity Biotech plc - Sponsored ADR	42,535	801,095.00	818,799
Trinity Industries, Inc.	613,480	13,532,139.00	21,784,675
TripAdvisor, Inc.	353,897	13,282,517.00	29,433,613
Triumph Group, Inc.	215,998	12,817,997.00	12,899,400

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
True Blue, Inc.	83,400	1,659,399.00	2,030,790
TrueCar, Inc.	46,312	817,081.00	826,669
TrustCo Bank Corp. NY	212,010	1,775,446.00	1,458,629
Trustmark Corp.	701,397	14,688,742.00	17,029,919
Tsakos Energy Navigation, Ltd.	177,675	1,243,348.00	1,453,382
Tsingtao Brewery Company - H shares	200,000	1,397,871.00	1,340,118
TTM Technologies, Inc.	103,062	1,205,567.00	928,589
Tuesday Morning Corp.	227,883	3,390,474.00	3,668,916
TUI AG	630,188	6,812,549.00	11,072,806
Tullow Oil plc	2,148,464	28,553,970.00	9,032,366
Tumi Holdings, Inc.	152,537	3,152,575.00	3,731,055
Tupperware Brands Corp.	112,679	2,942,722.00	7,777,104
Tupras Turkiye Petrol Rafinerileri A.S.	21,255	490,753.00	504,668
Turk Hava Yollari A.O.	1,944,840	7,046,655.00	6,434,113
Turk Sise ve Cam Fabrikalari A.S.	1,657,731	2,231,140.00	2,049,419
Turk Telekomunikasyon A.S.	139,952	392,197.00	371,912
Turkiye Is Bankasi A.S. - Class C	7,092,186	19,016,233.00	16,033,557
Turkiye Vakiflar Bankasi T.A.O. - D Shares	640,993	1,366,717.00	1,051,658
Tutor Perini Corp.	216,479	4,746,918.00	5,054,785
Twenty-First Century Fox, Inc.	5,592,450	86,662,760.00	189,248,508
Twenty-First Century Fox, Inc.	634,300	22,259,381.00	20,855,784
Twitter, Inc.	19,200	777,024.00	961,536
Two Harbors Investment Corp.	297,932	3,076,360.00	3,164,038
Tyco International plc	1,141,265	28,486,221.00	49,142,871
Tyler Technologies, Inc.	532,078	19,190,961.00	64,131,361
Tyson Foods, Inc. - Class A	1,326,400	32,217,706.00	50,801,120
U.S. Bancorp	5,183,045	116,395,007.00	226,343,575
U.S. Concrete, Inc.	16,070	543,876.00	544,452
U.S. Silica Holdings, Inc.	446,254	18,861,578.00	15,891,105
Ubisoft Entertainment S.A.	53,162	713,433.00	982,336
UBS AG	2,979,103	58,414,069.00	56,189,815
UCB S.A.	16,387	1,029,831.00	1,185,336
UDR, Inc.	545,111	10,843,670.00	18,550,127
UGI Corp.	487,335	9,049,001.00	15,882,248
UIL Holdings Corp.	112,976	3,590,460.00	5,809,226
Ultimate Software Group, Inc./The	113,482	16,219,460.00	19,286,833
Ultra Clean Holdings, Inc.	19,834	166,611.00	141,813
Ultra Petroleum Corp.	327,090	7,584,695.00	5,112,417
Ultra Salon Cosmetics & Fragrances, Inc.	9,055	1,080,565.00	1,365,947
Ultratech, Inc.	147,983	3,780,930.00	2,566,025
UMB Financial Corp.	76,460	3,516,832.00	4,043,969
Umicore S.A.	125,212	5,224,265.00	5,228,492
Umpqua Holdings Corp.	439,521	7,867,212.00	7,550,971
UMW Holdings Berhad	237,700	855,692.00	695,739
Under Armour, Inc. - Class A	471,780	23,217,357.00	38,096,235
Unibail-Rodamco SE	33,970	8,649,154.00	9,159,253
Unibet Group plc	23,637	1,327,348.00	1,295,039
Unicharm Corp.	217,350	4,407,112.00	5,712,630
UniCredit S.p.A.	4,491,110	28,279,136.00	30,532,452
UniFi, Inc.	17,200	530,000.00	620,748
UniFirst Corp.	68,040	5,156,513.00	8,007,628
Unilever Nv	1,533,139	57,237,521.00	64,077,100
Unilever plc	2,675,494	78,724,904.00	111,805,348
Unilever plc - Sponsored ADR	68,704	2,999,953.00	2,865,644
Unilife Corp.	54,855	199,908.00	219,968
Union National Bank PJSC	110,989	167,990.00	170,734
Union Pacific Corp.	2,428,832	30,923,636.00	263,066,794
Unione di Banche Italiana ScpA	142,264	1,085,094.00	1,113,086
Unipolsai S.p.A.	68,270	183,793.00	198,849

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
uniQure B.V.	21,439	541,327.00	521,396
Unit Corp.	135,920	5,447,147.00	3,803,042
United Bankshares, Inc.	411,483	11,420,623.00	15,463,531
United Community Banks, Inc.	159,883	3,770,540.00	3,018,591
United Continental Holdings, Inc.	283,950	18,628,539.00	19,095,637
United Financial Bancorp, Inc.	148,404	1,900,268.00	1,844,662
United Fire Group, Inc.	376,745	10,050,512.00	11,969,189
United Insurance Holdings Company	25,800	606,616.00	580,500
United Internet AG	158,040	4,787,755.00	7,197,611
United Microelectronics Corp.	25,838,000	9,434,044.00	12,799,265
United Natural Foods, Inc.	343,386	17,672,234.00	26,454,457
United Overseas Bank, Ltd.	3,818,664	50,217,640.00	64,029,505
United Parcel Service, Inc. - Class B	2,119,643	138,488,222.00	205,478,192
United Phosphorus, Ltd.	195,297	734,874.00	1,379,815
United Rentals, Inc.	275,564	31,758,127.00	25,120,414
United Spirits, Ltd.	977	55,458.00	57,097
United States Steel Corp.	926,450	25,498,112.00	22,605,380
United Stationers, Inc.	93,105	2,578,504.00	3,816,374
United Technologies Corp.	2,290,622	59,324,838.00	268,460,898
United Therapeutics Corp.	266,051	21,872,462.00	45,876,504
United Tractors Tbk PT	442,000	743,667.00	736,948
United Urban Investment Corp.	23	35,709.00	35,883
United Utilities Group plc	157,043	1,566,466.00	2,175,106
UnitedHealth Group, Inc.	2,931,909	82,492,219.00	346,815,516
Universal Corp.	52,750	2,347,375.00	2,487,690
Universal Display Corp.	1,587	65,823.00	74,192
Universal Electronics, Inc.	85,835	3,918,514.00	4,844,527
Universal Forest Products, Inc.	41,425	1,752,332.00	2,298,259
Universal Health Realty, Income Trust	27,428	1,067,275.00	1,542,825
Universal Health Services, Inc. - Class B	326,928	34,501,276.00	38,482,695
Universal Insurance Holdings, Inc.	312,593	4,648,962.00	7,999,255
Universal Robina Corp.	217,420	1,020,923.00	1,099,260
Universal Stainless & Alloy Products, Inc.	130,481	4,169,015.00	3,421,212
Universal Technical Institute, Inc.	49,073	975,464.00	471,101
Universal Truckload Services	6,000	162,645.00	151,080
Unum Group	1,007,325	26,543,499.00	33,977,072
UPM-Kymmene Oy	56,180	807,278.00	1,093,312
Uralkali - Sponsored GDR	66,797	1,143,849.00	891,740
Urban Edge Properties	238,112	5,681,352.00	5,643,254
Urban Outfitters, Inc.	291,655	9,113,639.00	13,314,051
Urstadt Biddle Properties, Inc. - Class A	65,881	1,211,425.00	1,519,216
US Ecology, Inc.	40,800	1,851,767.00	2,038,776
USA Truck, Inc.	8,130	234,788.00	225,120
USANA Health Sciences, Inc.	7,323	735,282.00	813,732
USG Corp.	610,700	16,716,688.00	16,305,690
USS Company, Ltd.	20,100	314,667.00	348,283
UTI Worldwide, Inc.	696,433	7,583,684.00	8,566,126
VAALCO Energy, Inc.	411,900	3,251,835.00	1,009,155
Vail Resorts, Inc.	6,580	647,587.00	680,504
Vale S.A.	1,213,100	13,158,564.00	6,809,241
Vale S.A. - ADR	231,460	3,779,008.00	1,307,749
Valeant Pharmaceuticals International, Inc.	188,046	25,228,780.00	37,349,696
Valeo	186,101	12,699,668.00	27,792,267
Valero Energy Corp.	1,841,150	52,478,848.00	117,133,963
Validus Holdings, Ltd.	115,873	3,806,713.00	4,878,253
Valley National Bancorp	449,535	5,982,320.00	4,243,610
Vallourec S.A.	422,521	21,816,087.00	10,312,322
Valmet Corp.	22,922	301,814.00	274,739
Valmont Industries, Inc.	52,229	4,511,582.00	6,417,899

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Valspar Corp./The	570,320	23,360,028.00	47,923,990
Varian Medical Systems, Inc.	654,110	35,549,700.00	61,545,210
Varonis Systems, Inc.	9,374	277,773.00	240,537
Vasco Data Security International, Inc.	274,800	4,797,799.00	5,919,192
Vascular Solutions, Inc.	15,900	460,359.00	482,088
VCA, Inc.	177,720	4,342,351.00	9,742,610
Vectren Corp.	173,850	3,873,188.00	7,673,739
Veeco Instruments, Inc.	221,120	6,959,536.00	6,755,216
Veidekke ASA	29,035	325,357.00	340,461
Ventas, Inc.	858,996	35,963,552.00	62,723,888
Veolia Environnement S.A.	125,100	2,226,827.00	2,366,706
Verastem, Inc.	37,000	404,943.00	376,290
VeriFone Systems, Inc.	464,251	14,829,929.00	16,197,717
Verint Systems, Inc.	163,903	9,099,990.00	10,150,513
VeriSign, Inc.	492,300	19,078,547.00	32,969,331
Verisk Analytics, Inc.	102,170	5,699,749.00	7,294,938
Veritiv Corp.	30,592	1,277,720.00	1,350,025
Verizon Communications, Inc.	11,594,063	377,291,503.00	563,819,284
Versar, Inc.	182,499	551,116.00	571,222
Vertex Pharmaceuticals, Inc.	657,875	50,454,440.00	77,609,514
Vestas Wind Systems A/S	144,500	3,525,894.00	5,980,671
Veva Systems, Inc. - Class A	11,256	297,321.00	287,366
VF Corp.	990,207	12,953,675.00	74,572,489
Viacom, Inc. - Class B	1,012,548	33,560,744.00	69,157,028
Viad Corp.	47,438	1,251,721.00	1,319,725
ViaSat, Inc.	87,190	3,171,399.00	5,197,396
Vical, Inc.	679,656	909,889.00	642,207
Vicor Corp.	40,750	591,784.00	619,400
Victrex plc	7,800	208,480.00	217,108
Vienna Insurance Group AG	36,791	1,827,531.00	1,627,958
Vina Concha y Toro S.A.	464,053	928,072.00	957,807
Vinci S.A.	81,364	4,606,664.00	4,651,500
Violin Memory, Inc.	63,000	225,874.00	237,510
Vipshop Holdings, Ltd. - ADR	347,000	6,310,516.00	10,215,680
Virgin America, Inc.	10,391	355,902.00	315,886
Virtus Investment Partners, Inc.	13,970	1,354,829.00	1,826,857
Virtusa Corp.	53,100	1,103,208.00	2,197,278
Visa, Inc. - Class A	6,066,849	162,768,948.00	396,832,593
Vishay Intertechnology, Inc.	548,987	7,655,706.00	7,587,000
Vista Outdoor, Inc.	213,284	5,489,280.00	9,132,821
Visteon Corp.	108,070	10,906,712.00	10,417,948
Vitamin Shoppe, Inc.	63,400	2,371,576.00	2,611,446
Vitasoy International Holdings, Ltd.	310,725	417,281.00	485,743
Vivendi S.A.	107,310	2,529,198.00	2,665,178
Vocera Communications, Inc.	638,275	14,109,495.00	6,331,688
Vodafone Group plc	21,209,691	56,067,748.00	69,410,415
Volkswagen AG	11,492	2,473,694.00	2,962,795
Volkswagen AG - Preferred	43,494	10,110,033.00	11,577,707
Voltronic Power Technology Corp.	39,300	411,485.00	389,986
Volvo AB - B Shares	319,683	3,967,155.00	3,866,274
Vonage Holdings Corp.	44,338	197,787.00	217,699
Vopak	108,385	5,937,240.00	5,983,242
Vornado Realty Trust	508,442	36,670,629.00	56,945,504
VOXX International Corp.	43,600	532,840.00	399,376
Voya Financial, Inc.	507,000	21,075,614.00	21,856,770
VTB Bank OJSC - GDR	1,044,163	2,240,561.00	2,107,121
Vulcan Materials Company	360,291	17,946,239.00	30,372,531
Wabash National Corp.	40,000	441,912.00	564,000
WABCO Holdings, Inc.	15,600	1,616,796.00	1,916,928

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Wabtec Corp.	389,437	15,677,154.00	37,000,409
Wacker Chemie AG	13,781	1,489,802.00	1,594,785
Waddell & Reed Financial, Inc. - Class A	338,534	13,645,483.00	16,770,974
WageWorks, Inc.	71,605	3,397,493.00	3,818,695
Walgreens Boots Alliance, Inc.	2,806,841	55,389,127.00	237,683,296
Wal-Mart de Mexico S.A.B. de C.V.	2,674,000	6,576,277.00	6,689,278
Wal-Mart Stores, Inc.	4,725,521	127,601,662.00	388,674,102
Walt Disney Company/The	4,495,036	90,129,967.00	471,484,326
Wan Hai Lines, Ltd.	1,534,000	1,729,805.00	1,892,375
Want Want China Holdings, Ltd.	1,654,000	1,901,533.00	1,755,750
Washington Federal, Inc.	208,409	4,122,768.00	4,544,358
Washington Trust Bancorp	18,000	686,053.00	687,420
Waste Connections, Inc.	262,257	5,126,646.00	12,625,052
Waste Management, Inc.	1,258,617	44,644,283.00	68,254,800
Waters Corp.	586,895	41,310,169.00	72,962,786
Watsco, Inc.	58,085	3,317,042.00	7,301,284
Watts Water Technologies, Inc. - Class A	56,125	1,845,133.00	3,088,559
Wausau Paper Corp.	99,695	923,109.00	950,093
WD-40 Company	27,106	893,033.00	2,399,965
Weatherford International plc	281,727	4,709,381.00	3,465,242
Webster Financial Corp.	190,675	4,886,503.00	7,064,509
Weichai Power Company, Ltd.	4,138,000	16,565,332.00	15,958,390
Weingarten Realty Investors	237,330	6,599,091.00	8,539,133
Weir Group plc/The	1,022,004	34,507,804.00	25,806,975
WellCare Health Plans, Inc.	150,000	11,942,681.00	13,719,000
Wells Fargo & Company	13,826,300	416,304,592.00	752,150,720
Wendy's Company/The	902,620	5,449,098.00	9,838,558
Werner Enterprises, Inc.	135,103	2,814,433.00	4,243,585
WESCO International, Inc.	6,284	434,153.00	439,189
Wesfarmers, Ltd.	97,735	3,540,512.00	3,282,258
West Corp.	17,395	548,604.00	586,733
West Japan Railway Company	56,313	2,722,173.00	2,959,690
West Pharmaceutical Services, Inc.	140,218	3,201,430.00	8,442,526
Westamerica Bancorporation	60,000	2,928,000.00	2,592,600
Westar Energy, Inc.	282,000	6,473,274.00	10,930,320
Western Alliance Bancorp	176,941	3,552,342.00	5,244,531
Western Areas, Ltd.	319,410	1,465,781.00	871,127
Western Digital Corp.	1,245,347	56,376,411.00	113,339,030
Western Refining, Inc.	192,368	7,833,795.00	9,501,055
Western Union Company	2,204,109	33,410,660.00	45,867,508
Westfield Corp.	229,714	1,512,399.00	1,675,930
Westpac Banking Corp.	227,715	6,341,633.00	6,850,658
WEX, Inc.	112,381	8,338,809.00	12,065,224
Weyerhaeuser Company	1,948,669	36,308,204.00	64,598,377
WGL Holdings, Inc.	405,599	14,138,613.00	22,875,784
WH Group, Ltd.	2,509,500	1,426,622.00	1,427,425
WH Smith plc	65,241	491,498.00	1,258,085
Wharf Holdings, Ltd.	218,300	1,275,610.00	1,524,683
Whirlpool Corp.	294,984	22,565,943.00	59,604,467
Whitbread plc	25,784	974,963.00	2,007,594
Whitewave Foods Company/The	380,027	7,121,476.00	16,850,397
Whiting Petroleum Corp.	278,274	13,574,837.00	8,598,667
Whole Foods Market, Inc.	981,500	35,015,127.00	51,116,520
Wienerberger AG	25,509	331,941.00	407,388
Wiley (John) & Sons, Inc. - Class A	107,758	4,553,286.00	6,588,324
William Morrison Supermarkets plc	7,413,480	29,722,276.00	21,295,277
Williams Companies, Inc./The	1,841,647	35,619,755.00	93,168,922
Williams-Sonoma, Inc.	286,456	11,462,843.00	22,833,408
Willis Group Holdings plc	59,240	2,134,912.00	2,854,183

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Wilshire Bancorp, Inc.	583,077	3,318,175.00	5,813,278
Wincor Nixdorf AG	85,000	3,917,561.00	3,993,024
Windstream Holdings, Inc.	1,582,615	15,880,625.00	11,711,351
Winnebago Industries, Inc.	116,159	2,493,806.00	2,469,540
Wintrust Financial Corp.	105,182	4,320,154.00	5,015,078
Wipro, Ltd.	673,329	5,907,686.00	6,765,971
Wirecard AG	36,850	1,404,728.00	1,557,747
Wisconsin Energy Corp.	684,195	16,754,913.00	33,867,652
Wisdom Tree Japan Hedged Equity Fund - ETF	890,088	45,313,536.00	49,061,651
WisdomTree Investments, Inc.	212,569	2,554,370.00	4,561,731
WisdomTree Japan Hedged Small Cap Fund - ETF	388,038	13,365,969.00	13,181,651
WisdomTree Europe Hedged Equity Fund - ETF	714,959	40,127,074.00	47,287,388
Wix.com, Ltd.	12,067	214,556.00	231,204
WNS Holdings, Ltd. - ADR	21,116	512,063.00	513,541
Wockhardt, Ltd.	88,227	2,243,373.00	2,631,813
Wolseley plc	207,841	10,013,078.00	12,320,001
Wolters Kluwer Nv	107,863	3,133,697.00	3,521,684
Wolverine World Wide, Inc.	204,860	2,962,787.00	6,852,567
Woodside Petroleum, Ltd.	111,654	3,801,808.00	2,944,489
Woodward, Inc.	304,549	10,228,169.00	15,535,044
Woolworths, Ltd.	507,618	12,608,371.00	11,436,067
Woori Bank	508,787	4,405,736.00	4,301,611
Workday, Inc. - Class A	166,371	13,944,400.00	14,043,376
World Acceptance Corp.	95,977	6,378,052.00	6,998,643
World Duty Free S.p.A.	35,075	323,019.00	377,836
World Fuel Services Corp.	183,843	7,945,597.00	10,567,296
WorleyParsons, Ltd.	140,065	1,256,082.00	1,021,875
Worthington Industries, Inc.	102,015	1,875,409.00	2,714,619
WP Glimcher, Inc.	346,232	6,555,682.00	5,757,838
WPP plc	352,868	5,883,761.00	8,019,876
WPX Energy, Inc.	1,115,297	22,737,903.00	12,190,196
WR Berkley Corp.	394,812	12,988,941.00	19,941,954
WR Grace & Company	196,640	18,383,605.00	19,441,797
WuXi PharmaTech Cayman - ADR	141,240	4,894,950.00	5,477,287
WW Grainger, Inc.	307,531	39,102,105.00	72,518,885
Wyndham Worldwide Corp.	586,897	32,537,794.00	53,096,572
Wynn Macau, Ltd.	1,018,400	2,905,159.00	2,204,133
Wynn Resorts, Ltd.	280,200	22,518,799.00	35,271,576
Xcel Energy, Inc.	1,427,774	30,978,139.00	49,700,813
Xerox Corp.	3,124,221	37,653,417.00	40,146,240
Xilinx, Inc.	1,120,489	41,687,015.00	47,396,685
Xinjiang Goldwind Science & Technology Company, Ltd.	188,150	264,147.00	353,825
XL Group plc	813,241	31,712,198.00	29,927,269
XO Group, Inc.	189,140	2,491,975.00	3,342,104
XPO Logistics, Inc.	117,111	3,822,255.00	5,325,037
Xylem, Inc.	749,668	12,734,358.00	26,253,373
Ya Hsin Industrial Company, Ltd.	198,446	190,187.00	37,799
Yahoo! Japan Corp.	4,085,100	19,119,358.00	16,895,640
Yahoo!, Inc.	2,412,872	121,529,530.00	107,215,967
Yakult Honsha Company, Ltd.	9,500	473,492.00	663,039
Yamada Denki Company, Ltd.	835,650	3,352,823.00	3,449,212
Yamaha Corp.	19,900	256,190.00	349,132
Yamaha Motor Company, Ltd.	37,400	701,303.00	905,022
Yamato Holdings Company, Ltd.	166,603	3,307,790.00	3,850,936
Yamato Kogyo Company, Ltd.	13,800	434,747.00	334,169
Yamazaki Baking Company, Ltd.	63,000	785,104.00	1,138,386
Yangzijiang Shipbuilding Holdings, Ltd.	294,000	280,974.00	271,131
Yara International ASA	143,729	6,404,269.00	7,312,093
Yaskawa Electric Corp.	31,400	406,137.00	461,083

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2015

Security Description	Shares	Cost	Market Value
YIT Oyj	627,000	3,357,224.00	3,444,431
Yodogawa Steel Works, Ltd.	246,856	1,108,492.00	979,808
YTL Corp. Berhad	4,502,800	2,166,016.00	2,030,424
YTL Power International Berhad	2,384,900	1,046,103.00	965,938
Yuanta Financial Holding Company, Ltd.	9,787,450	4,889,968.00	4,926,569
Yue Yuen Industrial Holdings, Ltd.	740,500	2,223,267.00	2,616,996
Yuexiu Property Company, Ltd.	10,146,000	2,143,238.00	1,989,142
Yulon Motor Company	717,000	1,075,077.00	979,602
Yum! Brands, Inc.	1,421,232	26,192,277.00	111,879,383
YY, Inc. - ADR	66,840	4,380,660.00	3,646,456
Zalando SE	92,580	2,533,732.00	2,312,763
Zebra Technologies Corp. - Class A	149,160	7,863,188.00	13,531,049
Zee Entertainment Enterprises, Ltd.	12,063	73,796.00	65,875
Zendesk, Inc.	57,275	550,554.00	1,299,570
Zenkoku Hosho Company, Ltd.	29,800	512,383.00	1,119,441
ZEP, Inc.	144,378	2,255,092.00	2,458,757
Zhejiang Expressway Company, Ltd.	765,800	726,774.00	1,015,397
Zhuzhou CSR Times Electric Company, Ltd.	689,000	3,958,445.00	4,523,394
Ziggo Nv	29,672	1,196,268.00	1,228,341
Zillow Group, Inc. - Class A	13,732	1,549,856.00	1,377,320
Zimmer Biomet Holdings, Inc.	462,299	14,590,238.00	54,329,378
Zions Bancorp	527,129	22,381,013.00	14,232,483
Zix Corp.	89,730	362,811.00	352,639
Zodiac S.A.	222,964	6,595,666.00	7,382,655
Zoe's Kitchen, Inc.	34,093	978,398.00	1,134,956
Zoetis, Inc.	1,407,657	39,099,707.00	65,160,442
ZS Pharma, Inc.	5,218	250,976.00	219,573
Zumiez, Inc.	64,160	2,263,237.00	2,582,440
Zurich Insurance Group AG	149,835	28,092,312.00	50,798,585
Zynga, Inc. - Class A	480,000	1,299,408.00	1,368,000
Total Cost Domestic and International Equity		**$ 47,562,899,370**	
Total Market Value Domestic and International Equity			**$ 81,595,081,880**

COMMINGLED STOCK FUNDS
As of March 31, 2015

Security Description	Shares	Cost	Market Value
Baring International Investment Full Active/Passive Fund	38,343,140	$ 351,547,816	$ 920,197,026
BlackRock ACWI Ex-US Superfund	324,951,311	5,405,455,529	7,632,710,028
BlackRock Russell 2000 Index Fund	893,549,619	893,549,619	2,535,245,092
Consilium Investment Management Frontier Equity Fund	13,831,453	13,831,453	13,419,347
Genesis Investment Management Emerging Markets Fund	722,559	586,806,411	648,147,583
Morgan Stanley Investment Management Emerging Markets Fund	13,907,748	213,263,712	948,730,945
Total Cost Commingled Stock Funds		**$ 7,464,454,540**	
Total Market Value Commingled Stock Funds			**$ 12,698,450,021**

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
1011778 BC ULC / New Red Finance, Inc.	6.0000	4/1/22	918,000	$950,130
1-800 Contacts, Inc.	0.0000	1/27/21	872,796	872,067
AIA Group, Ltd.	2.2500	3/11/19	43,700,000	43,991,479
A.I.D. Government Loan Trust	0.0000	8/15/15	29,615,000	29,564,980
Abbott Laboratories	2.5500	3/15/22	20,500,000	20,584,234
Abengoa Greenfield S.A.	6.5000	10/1/19	625,000	575,000
ABG Intermediate (Authentic Brands)	0.0000	5/27/21	748,111	752,472
ACER 2015-1A A2	1.1500	7/10/17	12,000,000	12,011,364
ACER 2015-1A A3	1.6100	10/13/20	10,000,000	10,025,900
ACER 2015-1A B	2.2600	6/10/21	11,000,000	11,047,707
ACER 2015-1A C	2.6900	10/12/21	4,000,000	4,018,812
AEPTC 2012-1 A3	2.8452	3/1/26	10,000,000	10,319,580
AEPWV 2013-1 A1	2.0100	2/1/24	14,241,723	14,364,729
ALLYA 2012-4 A3	0.5900	1/17/17	1,191,417	1,191,784
ALLYA 2014-A A	0.6300	4/15/19	129,725,670	129,183,457
ALLYL 2015-SN1 A2A	0.9300	10/20/16	35,000,000	34,996,500
ALLYL 2015-SN1 A3	1.2100	3/20/17	7,500,000	7,499,250
AMXCA 2014-2 A	1.2600	1/15/20	15,000,000	15,042,195
BAACT 2007-A1 A1	5.1700	6/15/19	5,200,000	5,584,774
Bank of Nova Scotia	1.6500	10/29/15	5,500,000	5,535,860
BMO Financial Group	1.9500	1/30/17	20,000,000	20,389,520
Bank of Nova Scotia	1.7500	3/22/17	25,000,000	25,377,600
Caisse Centrale Desjardins	1.6000	3/6/17	12,900,000	13,056,619
CARMX 2011-3 A4	1.5100	4/17/17	7,640,926	7,668,724
CARMX 2013-2 A3	0.6400	1/16/18	11,956,630	11,949,898
CARMX 2014-1 A4	1.3200	7/15/19	15,000,000	15,009,915
CARMX 2014-2 A4	1.6100	10/15/19	30,000,000	30,179,760
CCART 2013-BA A2	0.5600	12/15/16	1,009,815	1,009,937
CCART 2014-AA A4	1.3100	5/15/19	21,000,000	21,060,165
CCCIT 2008-A1 A1	5.3500	2/7/20	25,000,000	27,786,975
CCCIT 2013-A6 A6	1.3200	9/7/18	31,900,000	32,135,900
CCCIT 2014-A4 A4	1.2300	4/24/19	25,000,000	25,086,325
CCDJ Covered Bond	2.5500	3/24/16	11,645,000	11,863,984
CHAIT 2013-A1 A1	1.3000	2/18/20	19,000,000	18,990,994
CHAIT 2013-A8 A8	1.0100	10/15/18	45,000,000	45,088,380
CHAIT 2014-A1 A	1.1500	1/15/19	25,000,000	25,108,850
CHAIT 2014-A2 A2	2.7700	3/15/23	20,000,000	20,658,240
CNH 2013-D A2	0.4900	3/15/17	1,645,532	1,645,610
CNH 2014-A A4	1.5000	5/15/20	16,000,000	16,049,984
CNH 2014-B A4	1.6100	5/17/21	36,000,000	36,113,724
CNH 2015-A A3	1.3000	4/15/20	40,000,000	40,076,240
CNP 2005-A A4	5.1700	8/1/19	5,255,645	5,527,125
CNP 2009-1 A2	3.4600	8/15/19	5,011,984	5,212,614
CNP 2012-A A1	0.9012	4/15/18	10,122,019	10,133,963
COMET 2007-A7 A7	5.7500	7/15/20	9,828,000	10,898,456
COMET 2013-A1 A1	0.6300	11/15/18	13,850,000	13,845,928
COMET 2013-A2 A2	0.3570	2/15/19	30,000,000	30,005,580
COMET 2013-A3 A3	0.9600	9/16/19	14,500,000	14,524,766
COMET 2014-A2 A2	1.2600	1/15/20	25,000,000	25,165,850
CRNN 2014-2A A	3.2700	11/18/29	24,074,074	24,416,768
DCAL 2015-1A A1	4.2130	2/15/40	27,833,333	27,905,700
DCENT 2012-A3 A3	0.8600	11/15/17	23,910,000	23,922,529
DCENT 2013-A3 A3	0.3570	10/15/18	20,000,000	19,993,240
DCENT 2013-A5 A5	1.0400	4/15/19	25,000,000	25,070,800
DNKN 2015-1A A2L	3.2620	2/20/45	25,000,000	25,241,750
EGLE 2014-1A A1	2.5700	12/15/39	27,656,250	27,621,680
EGLE 2014-1A A2	4.3100	12/15/39	4,937,500	4,937,239
ERL 2015-1A A1	2.7100	2/19/45	24,000,000	24,067,500
FORDL 2014-A A3	0.6800	4/17/17	13,500,000	13,502,308
FORDL 2014-B A4	1.1000	11/15/17	5,000,000	5,003,995
FORDL 2014-B B	1.3500	12/15/17	31,675,000	31,767,523
FORDO 2013-A D	1.8600	8/15/19	2,900,000	2,926,135
FORDO 2013-D A3	0.6700	4/15/18	11,000,000	10,992,718

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
FORDO 2014-A A3	0.7900	5/15/18	31,250,000	31,273,344
FORDO 2014-B A4	1.4200	8/15/19	6,500,000	6,529,133
GEET 2013-2 A2	0.6100	6/24/16	6,189,115	6,189,994
GEET 2013-2 A3	0.9200	9/25/17	18,000,000	18,023,058
GEET 2014-1 A4	1.4800	8/23/22	6,000,000	6,023,124
GEET 2015-1 A2	0.8900	11/24/17	12,000,000	12,004,884
GEMNT 2011-2 A	0.6570	5/15/19	16,000,000	16,020,160
GEMNT 2012-5 A	0.9500	6/15/18	10,010,000	10,018,288
GEMNT 2013-1 A	1.3500	3/15/21	4,500,000	4,465,760
GMALT 2015-1 A3	1.5300	9/20/18	21,000,000	21,124,152
GMALT 2015-1 A4	1.7300	6/20/19	7,000,000	7,054,747
GMALT 2015-1 B	2.1400	6/20/19	7,000,000	7,058,163
GMALT 2015-1 C	2.5000	6/20/19	8,000,000	8,069,040
GSFI 2015-1 B1	2.7400	1/18/30	28,376,818	28,375,916
HALST2014-B A4	1.2600	9/17/18	10,500,000	10,507,581
HAROT 2013-3 A3	0.7700	5/15/17	9,679,305	9,691,492
HAROT 2013-4 A3	0.6900	9/18/17	15,000,000	15,006,225
HAROT 2013-4 A4	1.0400	2/18/20	24,378,000	24,410,472
HAROT 2014-1 A3	0.6700	12/21/17	18,000,000	17,977,446
HAROT 2014-2 A4	1.1800	5/18/20	10,000,000	10,004,340
HART 2012-C A4	0.7300	6/15/18	15,500,000	15,488,546
HART 2013-B A3	0.7100	9/15/17	10,481,023	10,491,116
HART 2014-B A4	1.4600	11/15/19	13,500,000	13,541,148
HART 2014-B B	1.7200	11/15/19	10,040,000	10,051,144
HART 2014-B C	2.1000	11/15/19	950,000	955,296
HBOS Treasury Service	5.2500	2/21/17	25,000,000	27,006,025
HDMOT 2011-1 A4	1.3100	3/15/17	7,805,809	7,816,706
HDMOT 2014-1 A4	1.5500	10/15/21	14,500,000	14,569,542
JDOT 2013-A A3	0.6000	3/15/17	15,905,962	15,913,104
JDOT 2014-A A42	1.4500	7/15/20	29,000,000	29,166,199
JDOT 2015-A A3	1.3200	6/17/19	8,000,000	8,029,544
KABB2014-1Rt A22	2.7207	3/8/18	63,000,000	62,626,435
LTRAN 2015-1A A1	2.9800	1/15/45	17,688,895	17,769,025
MBALT 2014-A A4	0.9000	12/16/19	25,000,000	25,010,650
MBART 2014-1 A4	1.3100	11/16/20	14,000,000	14,021,896
NAROT 2013-B A3	0.8400	11/15/17	10,990,682	11,012,103
NAROT 2013-C A3	0.6700	8/15/18	5,000,000	4,994,930
NAROT 2014-A A4	1.3400	8/17/20	20,000,000	20,055,480
ONCOR 2004-1 A3	5.2900	5/15/18	8,648,294	8,899,336
PEGTF 2001-1 A8	6.8900	12/15/17	17,595,739	18,014,166
Royal Bank of Canada	2.0000	10/1/18	28,169,000	28,817,507
TAL 2014-3A A	3.2700	11/21/39	19,333,333	19,685,374
TAOT 2014-A A4	1.1800	6/17/19	20,000,000	20,030,740
TAOT 2014-B A4	1.3100	9/16/19	33,000,000	33,109,230
Toronto Dominion Bank	1.6250	9/14/16	61,710,000	62,517,599
USAOT 2014-1 A4	0.9400	5/15/19	10,000,000	10,002,590
VALET 2013-1 A3	0.5600	8/21/17	13,706,388	13,698,890
VALET 2013-1 A4	0.7800	7/22/19	23,000,000	22,964,097
VALET 2013-2 A3	0.7000	4/20/18	12,000,000	11,986,848
VFET 2014-1A A3	0.8200	4/16/18	5,000,000	4,990,195
VFET 2015-1A A3	1.5100	6/17/19	10,000,000	10,034,750
WOART 2013-A A3	0.6400	4/16/18	15,158,785	15,159,982
WOART 2013-B A3	0.8300	8/15/18	17,000,000	17,006,358
WOART 2013-B A3	0.8300	8/15/18	3,500,000	3,501,309
WOART 2014-A A4	1.5300	6/15/20	16,000,000	16,035,488
Abu Dhabi National Energy	3.8750	5/6/24	25,000,000	25,734,500
Academy, Ltd.	0.0000	8/3/18	683,248	686,002
Acadia Healthcare Company, Inc.	5.6250	2/15/23	413,000	420,228
Acadia Healthcare Company, Inc.	0.0000	1/27/22	249,375	252,129
ACI Worldwide, Inc.	6.3750	8/15/20	915,000	956,175
Acosta Holdco, Inc.	0.0000	8/13/21	365,000	369,192
Acosta, Inc.	7.7500	10/1/22	430,000	444,513
Actavis Funding SCS	2.4500	6/15/19	3,040,000	3,052,510

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Actavis Funding SCS	3.8500	6/15/24	10,000,000	10,329,390
Actavis Funding SCS	2.3500	3/12/18	3,710,000	3,760,159
Actavis Funding SCS	3.0000	3/12/20	2,755,000	2,818,613
Actavis Funding SCS	3.4500	3/15/22	1,535,000	1,572,270
Actavis Funding SCS	3.8000	3/15/25	935,000	964,948
Actavis Funding SCS	4.5500	3/15/35	655,000	682,720
Actavis Funding SCS	4.7500	3/15/45	290,000	308,229
Adobe Systems, Inc.	4.7500	2/1/20	29,432,000	32,867,156
Adobe Systems, Inc.	3.2500	2/1/25	25,000,000	25,268,450
ADS Waste Holdings, Inc.	8.2500	10/1/20	350,000	365,750
ADS Waste Holdings, Inc.	0.0000	10/9/19	523,649	518,740
Advanced Micro Devices, Inc.	7.5000	8/15/22	50,000	47,875
Advantage Sales & Marketing	0.0000	7/9/21	423,935	424,346
Advantage Sales & Marketing	0.0000	7/11/22	300,000	301,062
AECOM	5.7500	10/15/22	100,000	103,500
AECOM	5.8750	10/15/24	530,000	556,500
AerCap Ireland Capital, Ltd.	5.0000	10/1/21	750,000	795,938
AES Corp.	4.8750	5/15/23	810,000	789,750
AES Corp.	5.5000	3/15/24	227,000	226,433
AES Corp.	7.3750	7/1/21	129,000	143,190
Aetna, Inc.	3.5000	11/15/24	30,000,000	31,292,790
Affinia Group, Inc.	7.7500	5/1/21	330,000	341,550
Affinion Group, Inc.	0.0000	10/9/16	374,055	355,727
Aflac, Inc.	3.6250	11/15/24	35,000,000	36,681,505
Aflac, Inc.	3.2500	3/17/25	35,000,000	35,418,285
African Development Bank	6.8750	10/15/15	42,000,000	43,252,818
Agile Property Holdings, Ltd.	8.8750	4/28/17	1,000,000	984,800
Agile Property Holdings, Ltd.	9.8750	3/20/17	250,000	251,103
Aguila 3 S.A.	7.8750	1/31/18	350,000	350,000
AIA Group, Ltd.	3.2000	3/11/25	20,000,000	20,175,980
Air Canada 2015-1A PTT	3.6000	3/15/27	40,000,000	40,100,000
Air Canada 2015-1B PTT	3.6000	3/15/27	10,000,000	10,000,000
Air Lease Corp.	3.8750	4/1/21	8,718,000	8,979,540
Air Lease Corp.	4.2500	9/15/24	29,000,000	29,870,000
Air Lease Corp.	2.1250	1/15/18	25,000,000	24,875,000
Air Lease Corp.	3.7500	2/1/22	37,500,000	38,108,025
Airbus Group Finance BV	2.7000	4/17/23	18,565,000	18,646,092
Aircastle, Ltd.	5.1250	3/15/21	349,000	364,705
Aircastle, Ltd.	5.5000	2/15/22	60,000	63,825
Aircastle, Ltd.	7.6250	4/15/20	10,000	11,500
Airgas, Inc.	3.2500	10/1/15	32,000,000	32,342,560
Airgas, Inc.	3.6500	7/15/24	15,000,000	15,550,155
Akorn, Inc.	0.0000	11/13/20	598,496	602,240
Albemarle Corp.	3.0000	12/1/19	7,000,000	7,077,063
Albemarle Corp.	4.1500	12/1/24	15,000,000	15,556,875
Alcatel-Lucent USA, Inc.	6.4500	3/15/29	3,050,000	3,080,500
Alcatel-Lucent USA, Inc.	6.7500	11/15/20	390,000	415,350
Alcatel-Lucent USA, Inc.	4.6250	7/1/17	440,000	449,900
Alcoa, Inc.	5.1250	10/1/24	1,040,000	1,113,122
Alcoa, Inc.	5.8700	2/23/22	960,000	1,064,611
Alcoa, Inc.	6.1500	8/15/20	260,000	293,361
Alere, Inc.	6.5000	6/15/20	500,000	516,250
Alere, Inc.	7.2500	7/1/18	750,000	795,938
Alibaba Group Holding, Ltd.	3.1250	11/28/21	15,873,000	15,984,905
Alibaba Group Holding, Ltd.	3.6000	11/28/24	1,450,000	1,454,684
Alibaba Group Holding, Ltd.	3.6000	11/28/24	550,000	551,568
Allegion US Holding Company, Inc.	5.7500	10/1/21	350,000	365,750
AlliedBarton Security Services	0.0000	8/12/21	300,000	299,126
AlliedBarton Security Services	0.0000	2/12/21	847,963	849,023
Allison Transmission, Inc.	0.0000	8/23/19	610,000	611,031
Allstate Corp.	0.0000	N/A	300,000	7,791,000
Allstate Corp.	0.0000	N/A	250,000	6,925,000
Ally Financial, Inc.	8.0000	11/1/31	3,380,000	4,225,000

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Ally Financial, Inc.	5.1250	9/30/24	1,060,000	1,093,125
CWALT 2005-AR1	0.5237	12/25/35	3,868,207	3,357,430
CWALT 2005-IM1	0.4737	1/25/36	5,915,885	4,968,522
CWALT 2006-OA3	0.3737	5/25/36	5,594,537	4,610,352
CWALT 2006-OA6	0.3837	7/25/46	6,391,848	5,476,049
CWALT 2006-OC1	0.4038	3/25/36	10,948,030	9,811,121
CWALT 2006-OC3	0.3538	4/25/46	7,690,964	6,616,983
CWALT 2007-AL1	0.4237	6/25/37	11,785,013	8,123,468
Altice Financing S.A.	5.2500	2/15/23	1,000,000	1,137,098
Altice Financing S.A.	6.5000	1/15/22	740,000	759,425
Altice Financing S.A.	6.6250	2/15/23	640,000	659,200
Altice Financing S.A.	0.0000	1/23/22	750,000	758,205
Altice Financing S.A.	0.0000	7/3/19	349,116	354,789
Altice Finco S.A.	7.6250	2/15/25	200,000	205,000
Altice S.A.	7.2500	5/15/22	1,000,000	1,119,108
Altice S.A.	7.6250	2/15/25	450,000	450,846
Altice S.A.	7.7500	5/15/22	630,000	640,634
Amaya B.V.	0.0000	7/29/22	1,750,000	1,751,881
Amazon.com, Inc.	2.5000	11/29/22	44,680,000	43,915,927
Amazon.com, Inc.	0.6500	11/27/15	10,000,000	10,010,660
American Airlines 14-1 A PTT	3.7000	10/1/26	22,345,000	23,127,075
American Airlines 14-1 B PTT	4.3750	10/1/22	15,000,000	15,525,000
American Airlines 15-1 A PTT	3.3750	5/1/27	50,000,000	50,375,000
American Airlines 15-1 B PTT	3.7000	5/1/23	25,000,000	25,218,750
America Movil	2.3750	9/8/16	28,833,000	29,305,573
American Airlines Group, Inc.	5.5000	10/1/19	230,000	236,038
American Airlines Group, Inc.	4.6250	3/1/20	579,000	567,061
American Builders & Contractors Supply Company, Inc.	0.0000	4/16/20	498,734	498,360
American Capital, Ltd.	6.5000	9/15/18	838,000	873,615
American Express Company	4.9000	12/31/49	500,000	507,250
American Express Credit Corp.	2.2500	8/15/19	52,000,000	52,753,428
American Honda Finance Corp.	2.1250	10/10/18	12,000,000	12,223,116
American Honda Finance Corp.	2.6000	9/20/16	3,000,000	3,078,639
American Honda Finance Corp.	2.1250	2/28/17	22,000,000	22,500,104
American Municipal Power Ohio	6.0530	2/15/43	11,400,000	14,722,644
American Tire Distributors, Inc.	10.2500	3/1/22	722,000	750,880
American Water Capital Corp.	3.4000	3/1/25	27,000,000	27,947,106
Americold 2010, LLC Trust 2010-ARTA D	7.4430	1/14/29	4,000,000	4,552,568
American Express Company	2.6500	12/2/22	46,651,000	46,412,333
American Express Company	1.5500	5/22/18	28,000,000	27,996,612
American Express Credit Corp.	2.8000	9/19/16	28,369,000	29,166,367
American Express Credit Corp.	2.3750	3/24/17	18,691,000	19,192,405
Amgen, Inc.	4.1000	6/15/21	16,769,000	18,159,586
Amgen, Inc.	3.8750	11/15/21	17,086,000	18,384,553
Amgen, Inc.	2.2000	5/22/19	30,000,000	30,387,630
Amgen, Inc.	3.6250	5/22/24	20,000,000	21,032,940
Amphenol Corp.	1.5500	9/15/17	15,000,000	15,043,050
AmSurg Corp.	0.0000	7/8/21	1,122,173	1,126,320
AmSurg Corp.	5.6250	7/15/22	1,247,000	1,275,058
AmWINS	0.0000	2/20/20	743,102	751,462
Anadarko Petroleum Corp.	6.4500	9/15/36	18,100,000	22,455,150
Anchorage Capital CLO 6, Ltd. 2015-6A D	0.0000	4/15/27	1,250,000	1,178,675
Anchorage Capital CLO 6, Ltd. 2015-6A E1	0.0000	4/15/27	1,750,000	1,526,231
Anheuser Busch Companies	5.7500	4/1/36	7,350,000	9,059,595
Anheuser Busch InBev	2.1500	2/1/19	20,000,000	20,344,840
Antero Resources Corp.	5.1250	12/1/22	331,000	317,760
Antero Resources Corp.	5.3750	11/1/21	290,000	281,300
Antero Resources Corp.	6.0000	12/1/20	449,000	449,225
Anthem, Inc.	4.6250	5/15/42	10,000,000	10,839,590
ANZ Banking Group	1.4500	5/15/18	45,000,000	44,832,735
ANZ New Zealand International	1.7500	3/29/18	30,000,000	30,057,480
AON Corp.	3.1250	5/27/16	20,220,000	20,735,974
AP Moeller-Maersk A/S	2.5500	9/22/19	15,000,000	15,246,330

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
AP Moeller-Maersk A/S	3.7500	9/22/24	20,000,000	20,727,580
Apache Corp.	7.0000	2/1/18	26,600,000	29,842,274
Apache Corp.	2.6250	1/15/23	20,000,000	19,294,860
Apidos CLO IX 2012-9AR	0.0000	7/15/23	3,350,000	3,350,000
Apidos CLO IX 2012-9AR	0.0000	7/15/23	1,000,000	1,000,000
Apollo Management Holdings, LP	4.0000	5/30/24	54,765,000	56,331,936
Apple, Inc.	2.5000	2/9/25	36,000,000	35,230,320
Apple, Inc.	3.4500	2/9/45	41,000,000	38,918,799
Applied Materials, Inc.	4.3000	6/15/21	42,760,000	46,723,895
Applied Systems	0.0000	1/13/21	872,790	874,156
APT Pipelines, Ltd.	4.2000	3/23/25	1,200,000	1,210,296
APT Pipelines, Ltd.	4.2000	3/23/25	800,000	806,864
Aramark Corp. U.S.	0.0000	9/6/19	500,000	501,823
Aramark Services, Inc.	5.7500	3/15/20	621,000	648,945
Arch Coal, Inc.	0.0000	5/10/18	897,698	696,838
Archer-Daniels-Midland Company	7.5000	3/15/27	17,178,000	23,229,981
Ardagh Packaging Finance plc	0.0000	12/17/19	648,363	651,605
Ardagh Packaging Finance plc	6.0000	6/30/21	400,000	393,000
Ares Capital Corp.	3.8750	1/15/20	40,000,000	40,700,160
Ares Finance Company, LLC	4.0000	10/8/24	46,060,000	45,305,675
Ares XXXII CLO, Ltd.	4.4453	11/15/25	1,250,000	1,251,946
Republic of Argentina	8.7500	6/2/17	1,207,955	1,182,733
Republic of Argentina	8.2800	12/31/33	7,787,104	7,592,427
Republic of Argentina	2.5000	12/31/38	6,738,044	3,806,995
Armored Autogroup, Inc.	9.2500	11/1/18	470,000	481,163
A-S Company-Issuer Subsidiary, Inc.	7.8750	12/15/20	930,000	957,900
Asbury Automotive Group, Inc.	6.0000	12/15/24	735,000	762,563
Ascend Performance Materials	0.0000	4/10/18	748,072	642,407
Ashtead Capital, Inc.	6.5000	7/15/22	200,000	213,000
Ashtead Capital, Inc.	5.6250	10/1/24	350,000	364,000
Ashton Woods Finance Company	6.8750	2/15/21	280,000	254,800
AssuredPartners, Inc.	0.0000	1/31/19	758,096	757,626
AstraZeneca plc	4.0000	9/18/42	34,290,000	35,521,457
AT&T, Inc.	3.9000	3/11/24	1,525,000	1,595,943
City of Atlanta, GA Water & Wastewater Revenue	5.0000	11/1/40	240,000	276,511
Audatex North America, Inc.	6.1250	11/1/23	240,000	253,800
Audatex North America, Inc.	6.0000	6/15/21	460,000	486,450
City of Austin, TX Airport System Revenue	5.0000	11/15/44	5,000,000	5,603,400
Autodesk, Inc.	1.9500	12/15/17	24,104,000	24,123,187
Autodesk, Inc.	3.6000	12/15/22	12,000,000	12,125,652
Avago Technologies	0.0000	12/16/20	1,518,748	1,523,927
Avaya, Inc.	10.5000	3/1/21	380,000	323,000
Avaya, Inc.	7.0000	4/1/19	594,000	589,545
Avaya, Inc.	0.0000	10/16/17	299,114	294,764
AVINTIV Specialty Materials, Inc.	6.8750	6/1/19	530,000	506,150
Avis Budget Car Rental, LLC	5.2500	3/15/25	648,000	644,760
AXA Equitable Life Insurance Company	7.7000	12/1/15	28,810,000	29,975,393
Axalta Coating Systems Dutch Holding B B.V.	0.0000	2/1/20	1,196,814	1,191,643
AXIS Specialty Finance Plc	2.6500	4/1/19	5,000,000	5,060,225
BHP Finance USA, Ltd.	7.2500	3/1/16	42,250,000	44,732,610
B/E Aerospace, Inc.	0.0000	11/19/21	798,000	805,473
Merrill Lynch & Company, Inc.	6.8750	4/25/18	23,000,000	26,308,734
NationsBank Corp.	7.7500	8/15/15	30,000,000	30,737,010
Baidu, Inc.	3.5000	11/28/22	11,100,000	11,269,109
Baidu, Inc.	2.7500	6/9/19	5,000,000	5,051,760
Ball Corp.	5.0000	3/15/22	310,000	323,950
BAMLL Commercial Mortgage Securities Trust	4.1735	1/15/28	8,920,000	8,936,700
Banco Bilbao Vizcaya Argentaria S.A.	7.0000	12/31/49	400,000	441,951
Banco de Costa Rica	5.2500	8/12/18	651,000	665,322
Banco Nacional de Desenvolvimento Economico e Social	5.7500	9/26/23	1,541,000	1,587,538
Banco Nacional de Desenvolvimento Economico e Social	6.5000	6/10/19	3,990,000	4,269,300
Banco Nacional de Desenvolvimento Economico e Social	3.3750	9/26/16	745,000	747,794
Banco Nacional de Desenvolvimento Economico e Social	5.7500	9/26/23	946,000	974,569

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Bank of America	5.3000	3/15/17	3,770,000	4,026,330
Bank of America Corp.	5.0000	5/13/21	50,000,000	56,439,000
Bank of America Corp.	4.2000	8/26/24	50,000,000	51,728,300
Bank of America Corp.	4.0000	1/22/25	40,000,000	40,323,720
Bank of America Corp.	5.1250	12/31/49	1,060,000	1,041,344
Bank of America Corp.	6.2500	12/31/49	350,000	356,563
Bank of America Corp.	6.5000	12/31/49	560,000	592,200
Bank of America Corp.	6.1000	12/31/49	580,000	588,340
Bank of America Corp.	1.6500	3/26/18	20,000,000	20,049,860
Bank of Ceylon	5.3250	4/16/18	1,634,000	1,623,624
Bank of China	5.0000	11/13/24	45,000,000	47,538,945
Bank of Montreal	2.5500	11/6/22	73,063,000	72,666,560
Bank of Nova Scotia	1.4500	4/25/18	20,000,000	19,944,220
Bank of NY Mellon	2.3000	9/11/19	2,415,000	2,457,987
Bankia S.A.	4.0000	5/22/24	500,000	545,646
Barclays Bank plc	2.5000	2/20/19	20,000,000	20,406,800
Barclays Bank plc	0.8329	2/17/17	26,000,000	26,046,982
Barclays Bank plc	3.7500	5/15/24	25,000,000	26,322,525
Barclays plc	4.3750	9/11/24	15,500,000	15,677,196
Barclays plc	3.6500	3/16/25	31,000,000	31,094,581
Barclays plc	2.0000	3/16/18	15,000,000	15,081,225
Barrick Gold Corp.	3.8500	4/1/22	25,000,000	24,446,375
Bass Pro Group	0.0000	11/20/19	797,933	798,268
Battalion CLO VIII, Ltd. 2015-8A C	0.0000	4/18/27	1,250,000	1,217,950
Battalion CLO VIII, Ltd. 2015-8A D	0.0000	4/18/27	3,500,000	3,196,935
Bauer Performance Sports Group	0.0000	4/2/21	500,000	495,940
Bayer Corp.	6.6500	2/15/28	20,000,000	26,162,780
Bayer U.S. Finance, LLC	3.3750	10/8/24	25,000,000	26,024,275
Bayview Commercial Asset Trust	1.1738	10/25/37	9,098,500	8,485,352
BB & T Corp.	5.2000	12/23/15	16,010,000	16,515,468
BB & T Corp.	2.1500	3/22/17	30,000,000	30,546,180
BBCMS Trust	3.3750	2/15/28	4,000,000	4,000,000
BBVA Bancomer S.A.	5.3500	11/12/29	38,000,000	37,802,400
Bear Stearns Asset Backed Securities Trust	0.3437	1/25/37	4,744,198	3,946,911
Bear Stearns Asset Backed Securities Trust	0.3337	1/25/37	6,741,305	6,079,275
Bear Stearns Asset Backed Securities Trust	0.3138	3/25/37	7,435,530	5,939,219
Beazer Homes USA, Inc.	5.7500	6/15/19	657,000	642,218
Beazer Homes USA, Inc.	6.6250	4/15/18	293,000	303,988
Beazer Homes USA, Inc.	7.5000	9/15/21	189,000	184,748
Becton Dickinson & Company	6.7000	8/1/28	25,000,000	32,646,500
Becton Dickinson & Company	5.0000	5/15/19	11,185,000	12,505,758
Becton Dickinson & Company	3.2500	11/12/20	12,836,000	13,348,413
Becton Dickinson & Company	3.7340	12/15/24	10,000,000	10,466,010
Beijing Capital Polaris Investment Company, Ltd.	2.8750	4/1/18	2,000,000	2,004,800
Benefit Street Partners CLO VI, Ltd.	0.0000	4/18/27	1,500,000	1,446,150
Benefit Street Partners CLO VI, Ltd.	0.0000	4/18/27	1,750,000	1,624,875
Berau Capital Resources Pte., Ltd.	12.5000	7/8/15	1,000,000	700,000
Berkshire Hathaway, Inc.	1.9000	1/31/17	5,800,000	5,915,147
Betony CLO, Ltd.	3.8615	4/15/27	1,500,000	1,433,751
Beverage Packaging Holdings Luxembourg S.A.	5.6250	12/15/16	250,000	250,938
Beverage Packaging Holdings Luxembourg S.A.	6.0000	6/15/17	699,000	700,748
BG Energy Capital plc	2.5000	12/9/15	16,635,000	16,810,616
BHMS 2014-ATLS CMO	4.1720	7/5/33	4,486,000	4,483,196
BHP Billiton Finance USA, Ltd.	2.0500	9/30/18	2,060,000	2,102,980
Biomet, Inc.	0.0000	7/25/17	1,000,000	1,000,285
BJ's Wholesale Club, Inc.	0.0000	5/1/20	350,000	348,616
BJ's Wholesale Club, Inc.	0.0000	9/26/19	2,144,571	2,149,085
Bank of Tokoyo-Mitsubishi UFJ, Ltd.	2.3000	3/10/19	12,000,000	12,091,824
Bank of Tokoyo-Mitsubishi UFJ, Ltd.	3.7500	3/10/24	15,000,000	15,851,985
Bank of Tokoyo-Mitsubishi UFJ, Ltd.	1.2000	3/10/17	15,000,000	14,960,505
Bank of Tokoyo-Mitsubishi UFJ, Ltd.	3.2500	9/8/24	50,000,000	51,519,650
Bank of NY Mellon	2.1000	8/1/18	40,000,000	40,731,920
BlackRock, Inc.	3.3750	6/1/22	3,278,000	3,449,512

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
BlackRock, Inc.	3.3750	6/1/22	30,000,000	31,569,660
BlackRock, Inc.	1.3750	6/1/15	11,000,000	11,016,357
BlackRock, Inc.	3.5000	3/18/24	107,400,000	113,714,046
BlueLine Rental Finance Corp.	7.0000	2/1/19	717,000	738,510
BlueMountain CLO	5.5511	11/30/26	1,250,000	1,156,256
BlueMountain CLO	4.0119	4/13/27	1,250,000	1,212,163
BlueMountain CLO	5.7119	4/13/27	2,000,000	1,846,920
BOC Aviation Pte., Ltd.	3.0000	3/30/20	60,000,000	59,891,100
BOC Aviation Pte., Ltd.	3.0000	3/30/20	2,000,000	1,997,160
Boeing Company	7.9500	8/15/24	22,720,000	32,111,085
Boeing Company	7.2500	6/15/25	48,750,000	65,654,160
Bolivarian Republic of Venezuela	11.7500	10/21/26	7,356,200	2,960,871
Bolivarian Republic of Venezuela	12.7500	8/23/22	3,759,900	1,644,956
Bolivarian Republic of Venezuela	6.0000	12/9/20	846,500	289,926
Bolivarian Republic of Venezuela	6.0000	12/9/20	823,500	282,049
Bombardier, Inc.	7.5000	3/15/25	346,000	341,460
Bonanza Creek Energy, Inc.	6.7500	4/15/21	951,000	924,848
Bonanza Creek Energy, Inc.	5.7500	2/1/23	570,000	524,400
City of Boston, MA - Series B	5.0000	4/1/24	5,000,000	6,284,250
Boston Scientific Corp.	7.0000	11/15/35	5,000,000	6,438,125
Boyd Gaming Corp.	0.0000	8/8/20	740,894	743,261
BP Capital Markets plc	1.3750	5/10/18	37,180,000	37,013,285
BP Capital Markets plc	2.2370	5/10/19	10,000,000	10,107,700
BP Capital Markets plc	2.5210	1/15/20	7,000,000	7,119,770
BP Capital Markets plc	2.3150	2/13/20	40,000,000	40,335,720
BP Capital Markets plc	3.0620	3/17/22	15,000,000	15,259,950
BP Capital Markets plc	3.5060	3/17/25	15,000,000	15,299,340
Brand Energy & Infrastructure Services, Inc.	8.5000	12/1/21	260,000	243,750
Brand Energy & Infrastructure Services, Inc.	0.0000	11/21/20	498,737	486,167
Briggs & Stratton Corp.	6.8750	12/15/20	180,000	197,167
Bright Horizons Family Solutions, LLC	0.0000	1/30/20	281,331	282,588
Bright Horizons	0.0000	1/31/20	942,638	947,940
British Aerospace Finance, Inc.	7.5000	7/1/27	29,800,000	40,827,877
Burlington Northern Santa Fe Corp.	6.8750	12/1/27	20,000,000	25,874,940
Burlington Northern Santa Fe Corp.	6.7000	8/1/28	21,000,000	27,423,060
Lubrizol Corp.	7.2500	6/15/25	20,000,000	26,499,660
MidAmerican Energy Company	5.9500	7/15/17	30,000,000	33,164,280
MidAmerican Energy Company	3.5000	10/15/24	10,000,000	10,677,250
Nevada Power Company	5.9500	3/15/16	10,039,000	10,521,786
Sierra Pacific Power	6.0000	5/15/16	18,814,000	19,908,711
XTRA Finance Corp.	5.1500	4/1/17	42,000,000	45,076,122
Broadcom Corp.	2.5000	8/15/22	14,000,000	13,745,816
Bronco Midstream Funding, LLC	0.0000	8/15/20	775,000	751,750
Brookfield Residential Properties, Inc.	6.1250	7/1/22	260,000	269,100
Builders FirstSource, Inc.	7.6250	6/1/21	390,000	392,925
Burger King	0.0000	9/24/21	2,725,719	2,755,620
Burlington Northern Santa Fe Corp.	3.8500	9/1/23	24,345,000	26,272,053
Burlington Northern Santa Fe Corp.	3.4000	9/1/24	20,000,000	20,873,880
BWAY Holding Company	0.0000	8/8/20	374,058	378,111
State of California	7.5500	4/1/39	7,695,000	12,058,681
Cablevision Systems Corp.	5.8750	9/15/22	140,000	146,650
Cadence Design System, Inc.	4.3750	10/15/24	45,000,000	46,760,805
Caesars Entertainment Operating Company	0.0000	10/9/20	2,493,687	2,365,885
Caesars Entertainment Resort Properties, LLC	0.0000	10/1/20	2,460,000	2,441,550
Caifu Holdings, Ltd.	8.7500	1/24/20	250,000	225,134
California Educational Facility Authority	5.0000	11/1/39	1,900,000	2,169,591
California Resources Corp.	5.5000	9/15/21	125,000	110,900
California Resources Corp.	6.0000	11/15/24	2,130,000	1,869,075
State of California	5.0000	2/1/43	4,980,000	5,650,856
State of California	5.0000	10/1/44	4,920,000	5,630,940
California Statewide Communities Development Authority	5.0000	4/1/42	2,820,000	3,141,452
Calpine Corp.	0.0000	3/9/18	623,377	625,876
Calpine Corp.	5.3750	1/15/23	548,000	548,000

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Calpine Corp.	5.5000	2/1/24	479,000	483,191
Calpine Corp.	5.7500	1/15/25	100,000	100,750
Calpine Corp.	5.8750	1/15/24	340,000	367,370
Calpine Corp.	6.0000	1/15/22	220,000	235,400
Calpine Corp.	0.0000	4/1/18	1,521,049	1,527,149
Camp Pendelton/Quantico	5.5720	10/1/50	14,500,000	16,308,150
Canadian Natural Resources	1.7500	1/15/18	20,000,000	19,900,940
Canadian Natural Resources	3.9000	2/1/25	20,000,000	20,192,280
Canadian Pacific Railway, Ltd.	2.9000	2/1/25	40,000,000	39,899,960
Capsugel	0.0000	8/1/18	149,551	149,663
Carrington Mortgage Loan Trust Series 2005-FRE1	0.6437	12/25/35	4,700,000	3,940,955
Carrington Mortgage Loan Trust Series 2006-FRE1	0.3238	7/25/36	14,500,000	11,117,078
Carrizo Oil & Gas, Inc.	8.6250	10/15/18	840,000	875,700
Catalent Pharma, Inc.	0.0000	6/1/21	1,321,671	1,329,443
Catamaran Corp.	4.7500	3/15/21	145,000	161,131
Caterpillar Financial Services Corp.	3.7500	11/24/23	10,000,000	10,788,180
Caterpillar Financial Services Corp.	2.7500	8/20/21	5,000,000	5,139,680
Caterpillar Financial Services Corp.	3.2500	12/1/24	27,000,000	27,953,154
Caterpillar Financial Services Corp.	0.4018	3/3/17	10,000,000	9,994,070
Caterpillar Financial Services Corp.	2.0000	3/5/20	30,000,000	30,095,340
Caterpillar, Inc.	5.7000	8/15/16	20,000,000	21,372,340
Caterpillar, Inc.	3.4000	5/15/24	35,800,000	37,534,582
CBS Corp.	3.5000	1/15/25	1,150,000	1,161,218
CBS Corp.	3.5000	1/15/25	17,000,000	17,165,835
CCM Merger, Inc. (Motorcity Casino Hotel)	0.0000	8/6/21	484,335	485,546
CCOH Safari, LLC	5.5000	12/1/22	940,000	961,150
CCOH Safari, LLC	5.7500	12/1/24	2,190,000	2,255,700
CDK Global, Inc.	3.3000	10/15/19	15,000,000	15,123,180
CDK Global, Inc.	4.5000	10/15/24	20,000,000	20,613,860
CDW Corp.	0.0000	4/29/20	623,410	618,504
CDW Corp.	6.0000	8/15/22	720,000	772,884
CDW Corp.	5.5000	12/1/24	750,000	785,625
CDW Corp.	5.0000	9/1/23	512,000	519,680
Cedar Fair, LP	5.3750	6/1/24	310,000	316,975
Celanese U.S. Holdings, LLC	4.6250	11/15/22	250,000	251,875
Celgene Corp.	2.4500	10/15/15	24,411,000	24,599,111
Celgene Corp.	2.2500	5/15/19	2,915,000	2,944,526
Cengage Learning Acquisitions, Inc.	0.0000	3/6/20	2,094,710	2,106,127
Centene Corp.	4.7500	5/15/22	310,000	321,625
Central Plaza Development, Ltd.	7.1250	12/31/49	200,000	202,100
Century Communities, Inc.	6.8750	5/15/22	650,000	643,500
CenturyLink, Inc.	5.6250	4/1/20	610,000	640,500
Cequel Communications Holdings I, LLC	5.1250	12/15/21	250,000	249,688
Ceridian HCM Holding, Inc.	11.0000	3/15/21	440,000	455,400
Ceva Group plc	0.0000	3/19/21	309,681	290,519
Ceva Group plc	7.0000	3/1/21	460,000	446,200
Ceva Group plc	9.0000	9/1/21	580,000	556,800
Ceva Group plc	0.0000	3/19/21	323,308	303,303
Ceva Group plc	0.0000	3/14/21	445,940	418,347
Ceva Group plc	0.0000	3/19/21	56,281	52,799
Charles Schwab Corp.	0.0000	N/A	400,000	10,652,000
Charles Schwab Corp.	3.2250	9/1/22	22,950,000	23,700,626
Charter Communications	0.0000	2/15/21	3,750,000	3,786,469
Chemtura Corp.	5.7500	7/15/21	200,000	202,750
Chesapeake Energy Corp.	4.8750	4/15/22	262,000	245,625
Chesapeake Energy Corp.	6.1250	2/15/21	124,000	125,550
Chesapeake Energy Corp.	6.6250	8/15/20	91,000	93,958
Chevron Corp.	2.3550	12/5/22	22,000,000	21,734,130
Chevron Corp.	0.6421	11/15/19	20,000,000	20,135,440
Chevron Corp.	2.1930	11/15/19	15,000,000	15,313,005
Chevron Corp.	0.7631	11/15/21	20,000,000	20,050,480
Chevron Corp.	1.9610	3/3/20	35,000,000	35,224,105
Chevron Corp.	2.4110	3/3/22	20,000,000	20,037,540

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Chevron Corp.	1.3650	3/2/18	30,000,000	30,146,160
Chicago Illinois Board of Education	5.0000	12/1/42	300,000	295,998
China Aoyuan Property Group, Ltd.	11.2500	1/17/19	220,000	208,635
CHL Mortgage Pass-Through Trust 2006-HYB1	2.3809	3/20/36	4,303,737	4,038,471
Chromaflo	0.0000	11/20/19	499,809	497,310
Chrysler Group, LLC	8.0000	6/15/19	850,000	891,438
Chrysler Group, LLC	0.0000	5/24/17	1,171,956	1,173,907
Community Health Systems, Inc.	5.1250	8/15/18	780,000	804,375
Community Health Systems, Inc.	6.8750	2/1/22	840,000	897,750
Community Health Systems, Inc.	0.0000	1/25/18	1,338,876	1,340,898
Community Health Systems, Inc.	0.0000	1/27/21	3,730,556	3,753,219
Church & Dwight Company, Inc.	2.4500	12/15/19	30,000,000	30,371,820
CIFC Funding 2015-I, Ltd.	4.2606	1/22/27	3,500,000	3,440,602
Cimarex Energy Company	4.3750	6/1/24	370,000	367,225
Cisco Systems, Inc.	4.9500	2/15/19	20,000,000	22,501,780
Cisco Systems, Inc.	2.1250	3/1/19	10,000,000	10,204,760
CIT Group, Inc.	5.0000	8/1/23	945,000	968,625
CIT Group, Inc.	5.2500	3/15/18	670,000	693,450
CIT Group, Inc.	5.5000	2/15/19	520,000	540,800
CIT Group, Inc.	6.6250	4/1/18	280,000	300,300
Citgo Petroleum Corp.	0.0000	2/27/20	349,125	347,598
CITIC, Ltd.	8.6250	12/31/49	2,000,000	2,315,660
CITIC Pacific, Ltd.	6.8000	1/17/23	2,000,000	2,374,080
CGCMT 2014-388G	2.5245	6/15/18	5,400,000	5,378,783
CGCMT 2013-GC11	3.7160	4/10/46	4,000,000	3,956,392
CGCMT 2015-SSHP	0.0000	9/15/17	1,500,000	1,498,208
Citigroup, Inc.	2.5000	7/29/19	15,000,000	15,213,870
Citigroup, Inc.	4.0000	8/5/24	30,000,000	30,681,510
Citigroup, Inc.	1.8500	11/17/17	50,000,000	50,351,350
Citigroup, Inc.	5.8750	12/31/49	800,000	808,000
Citigroup, Inc.	5.8000	12/31/49	1,570,000	1,573,925
CityCenter Holdings, LLC	0.0000	10/10/20	1,000,000	1,004,875
Clear Channel Communications, Inc.	9.0000	3/1/21	860,000	823,450
Clear Channel Communications, Inc.	0.0000	1/30/19	2,000,000	1,905,690
Clear Channel Worldwide Holdings, Inc.	7.6250	3/15/20	490,000	515,725
Clear Channel Worldwide Holdings, Inc.	6.5000	11/15/22	190,000	197,125
Clear Channel Worldwide Holdings, Inc.	6.5000	11/15/22	350,000	368,375
Clearwater Paper Corp.	5.3750	2/1/25	380,000	387,600
ALM 2015-12A A1	1.8071	4/16/27	60,750,000	60,585,975
BATLN 2015-8A A1	1.7909	4/18/27	12,000,000	11,981,880
BATLN 2015-8A A2	2.6109	4/18/27	2,500,000	2,500,000
BLUEM 2015-1A A1	1.7719	4/13/27	50,000,000	49,975,000
BLUEM 2015-1A A2	2.5118	4/13/27	25,000,000	25,000,000
BLUEM 2015-1A B	3.4118	4/13/27	10,000,000	10,000,000
BTNY 2015-1A A	1.7715	4/15/27	30,000,000	30,000,000
BTNY 2015-1A B	2.4615	4/15/27	22,000,000	22,000,000
BTNY 2015-1A C	3.4115	4/15/27	6,250,000	6,230,000
COV 2014-2A D	3.9066	10/17/26	10,000,000	9,515,625
GALXY 2014-18A D1	3.9341	10/15/26	3,500,000	3,377,882
GALXY 2015-19A A1A	1.8061	1/24/27	40,000,000	39,939,638
HCA 2014-1A D	3.7599	4/18/26	7,500,000	7,080,469
HLA 2015-1A B1	2.4907	4/20/27	50,000,000	49,750,000
HLA 2015-1A C	3.4107	4/20/27	17,000,000	16,830,000
HLA 2015-1A D	4.0707	4/20/27	30,000,000	28,836,000
LCM 18A A1	1.7662	4/20/27	50,000,000	50,000,000
LCM 18A B1	2.5662	4/20/27	20,000,000	20,000,000
LCM 18A C1	3.4062	4/20/27	3,000,000	2,970,600
LCM 18A D	4.0562	4/20/27	2,000,000	1,934,000
LROCK 2014-2A D	3.5066	4/18/26	17,500,000	16,537,500
MAGNE 2015-12A A	1.7551	4/15/27	85,000,000	85,000,000
MAGNE 2015-12A B	2.4551	4/15/27	18,000,000	17,938,640
MAGNE 2015-12A C	3.3551	4/15/27	10,000,000	9,898,315
M2014-7A C	4.0319	10/28/25	3,000,000	2,873,438

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
OAKC 2014-10A B	2.3566	2/15/26	10,000,000	10,000,000
OAKTA 2015-B1A A	1.8106	2/15/26	75,000,000	75,000,000
OAKTA 2015-B1A B	2.5606	2/15/26	10,000,000	9,969,559
OAKTA 2015-B1A C	3.4606	2/15/26	5,500,000	5,413,307
OHALF 2015-1A A	1.7619	2/15/27	75,000,000	75,000,000
OHALF 2015-1A B1	2.2693	2/15/27	21,700,000	21,700,000
OHALF 2015-1A C	3.3193	2/15/27	5,000,000	4,967,500
OHALF 2015-1A D	3.9193	2/15/27	21,450,000	20,969,520
RACEP 2015-9A A1	1.7681	4/15/27	20,000,000	20,000,000
RACEP 2015-9A A2	2.5081	4/15/27	4,000,000	4,000,000
RACEP 2015-9A B	3.3581	4/15/27	3,000,000	2,980,530
SRAC 2014-3A D	3.8971	6/22/25	6,000,000	5,713,125
TG2014-1A D	3.9061	4/25/26	5,000,000	4,749,489
VENTR 2013-15A B1	2.3033	7/15/25	3,700,000	3,640,451
VOYA 2015-1A A1	1.7416	4/18/27	40,000,000	39,959,080
VOYA 2015-1A A2	2.3616	4/18/27	10,000,000	10,000,000
VOYA 2015-1A B	3.2616	4/18/27	4,000,000	4,000,000
VOYA 2015-1A C	3.6616	4/18/27	6,000,000	5,760,246
WOODS 2014-12A D	3.9381	9/15/25	11,000,000	10,396,254
WOODS 2014-14A D	4.1926	11/12/25	12,000,000	11,535,000
Clorox Company	3.5000	12/15/24	30,000,000	30,533,760
BACM 2006-1 A4	5.3720	9/10/45	10,000,000	10,145,890
BACM 2006-1 AJ	5.4600	9/10/45	22,000,000	22,550,198
BACM 2006-5 A4	5.4140	9/10/47	2,500,000	2,584,053
BACM 2007-4 A4	5.7451	2/10/51	44,487,709	48,330,291
BSCMS 2005-PW10 A4	5.4050	12/11/40	11,558,453	11,742,798
BSCMS 2005-PW10 AJ	5.4640	12/11/40	15,000,000	14,866,875
BSCMS 2005-PWr8 A4	4.6740	6/11/41	1,066,285	1,067,079
BSCMS 2005-PWr8 A4	4.6740	6/11/41	7,908,279	7,914,171
BSCMS 2006-PW11 A4	5.4590	3/11/39	2,816,690	2,883,569
BSCMS 2006-PW12 A4	5.7115	9/11/38	23,905,407	24,866,643
BSCMS 2006-PW12 AJ	5.7505	9/11/38	16,124,000	16,554,978
BSCMS 2006-PW13 A4	5.5400	9/11/41	2,725,455	2,844,454
BSCMS 2006-PW13 AJ	5.6110	9/11/41	15,000,000	15,441,360
BSCMS 2006-PW14 A4	5.2010	12/11/38	3,000,000	3,158,148
BSCMS 2006-PW14 A4	5.2010	12/11/38	25,075,000	26,396,854
BSCMS 2006-PW14 AJ	5.2730	12/11/38	15,000,000	15,283,020
BSCMS 2006-T22 A4	5.4670	4/12/38	13,727,314	14,079,927
BSCMS 2006-T22 AJ	5.4670	4/12/38	15,000,000	15,583,410
BSCMS 2007-PW15 AM	5.3630	2/11/44	15,000,000	15,570,435
BSCMS 2007-PW17 A4	5.6940	6/11/50	50,000,000	54,036,100
BSCMS 2007-T26 AJ	5.5660	1/12/45	20,000,000	20,636,100
BSCMS 2007-T28 A4	5.7420	9/11/42	1,290,000	1,401,670
BSCMS 2007-T28 A4	5.7420	9/11/42	40,000,000	43,462,640
BWAY 2015-1740 C	3.3424	1/13/35	15,643,000	15,565,004
CD 2006-CD2 A4	5.5445	1/15/46	38,008,619	38,738,574
CD 2006-CD2 AJ	5.6305	1/15/46	22,979,000	21,712,650
CD 2007-CD5 A4	5.8860	11/15/44	21,086,223	22,886,417
CDGJ 2014-BXCH A	1.5500	12/15/16	29,000,000	29,026,158
CDGJ 2014-BXCH B	2.0000	12/15/16	20,000,000	20,034,380
CDGJ 2014-BXCH C	2.6500	12/15/16	10,000,000	10,013,990
CGCC 2014-FL2 B	2.4000	11/15/16	20,000,000	20,023,380
CGCMT 2006-C4 A3	5.7206	3/15/49	33,871,299	35,007,410
CGCMT 2006-C4 AJ	5.7206	3/15/49	25,000,000	25,880,225
CGCMT 2006-C5 A4	5.4310	10/15/49	19,602,000	20,612,699
CGCMT 2006-C5 AJ	5.4820	10/15/49	25,000,000	24,855,200
CGCMT 2007-C6 A4	5.8888	12/10/49	75,125,000	81,269,624
CGCMT 2012-GC8 A4	3.0240	9/10/45	6,000,000	6,230,178
CGCMT 2013-GC17 A2	2.9620	11/10/46	7,750,000	8,088,512
CGCMT 2014-GC23 A4	3.6220	7/10/47	10,000,000	10,713,330
CGCMT 2015-SSHP A	1.3200	9/15/17	10,156,000	10,143,569
CGCMT 2015-SSHP B	1.8245	9/15/17	5,000,000	4,993,919
CMLT 2008-LS1 A4B	6.2207	12/10/49	32,340,494	34,581,593

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
COMM 2012-CR1 A3	3.3910	5/15/45	15,000,000	15,945,960
COMM 2012-CR4 A3	2.8530	10/15/45	20,000,000	20,518,140
COMM 2013-CR9 A4	4.3790	7/10/45	15,000,000	16,859,055
COMM 2013-LC13 A1	1.3090	7/10/18	4,485,428	4,487,087
COMM 2013-LC6 A4	2.9410	1/10/46	18,000,000	18,509,814
COMM 2014-277P A	3.7310	8/10/49	25,000,000	26,621,550
COMM 2014-277P B	3.7310	8/10/49	8,000,000	8,326,608
COMM 2014-CR14 A1	1.3300	2/10/47	5,982,943	5,998,863
COMM 2014-CR15 A2	2.9280	2/10/47	7,000,000	7,270,508
COMM 2014-CR18 A5	3.8280	7/15/47	5,730,000	6,206,100
COMM 2014-CR20 A4	3.5900	11/10/47	5,000,000	5,319,140
COMM 2014-UBS2 A2	2.8200	3/10/47	12,343,000	12,767,612
COMM 2014-UBS6 A5	3.6440	12/10/47	40,000,000	42,633,680
CSFB 2005-C6 A4	5.2300	12/15/40	13,120,482	13,229,539
CSFB 2005-C6 AJ	5.2300	12/15/40	18,000,000	18,340,128
CSMC 2006-C1 A4	5.6090	2/15/39	14,662,835	14,954,185
CSMC 2006-C1 AJ	5.7375	2/15/39	18,000,000	18,604,530
CSMC 2006-C2 A3	5.8477	3/15/39	23,843,615	24,485,652
CSMC 2006-C2 AJ	5.8477	3/15/39	30,000,000	24,913,050
CSMC 2007-C3 A4	5.7233	6/15/39	14,701,237	15,728,868
CSMC 2007-C3 AM	5.7233	6/15/39	26,000,000	27,289,938
CSMC 2007-C5 A4	5.6950	9/15/40	66,850,000	71,794,761
DBUBS 2011-LC1A A1	3.7420	11/10/46	6,634,371	6,750,983
DBUBS 2011-LC2A A1	3.5270	7/10/44	7,033,484	7,408,883
FHMS K010 A1	3.3200	7/25/20	9,942,278	10,416,813
FHMS K011 A1	2.9170	12/25/48	7,370,609	7,653,884
GSMS 2010-C2 A1	3.8490	12/10/43	17,668,278	18,041,502
GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,796,690
GSMS 2012-GCJ7 A4	3.3770	5/10/45	25,000,000	26,512,150
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	10,275,620
GSMS 2013-GC12 A4	3.1350	6/10/46	19,000,000	19,740,506
GSMS 2014-GC20 A3	3.6800	4/10/47	11,814,000	12,594,964
JPMBB 2013-C15 A1	1.2326	11/15/45	1,538,811	1,542,644
JPMCC 2005-CIBC13 A4	5.2945	1/12/43	25,000,000	25,290,250
JPMCC 2006-CIBC14 A4	5.4810	12/12/44	22,554,771	23,023,346
JPMCC 2006-CIBC14 AJ	5.6791	12/12/44	15,000,000	14,885,310
JPMCC 2006-LDP6 A4	5.4750	4/15/43	23,992,189	24,521,001
JPMCC 2007-LD11 A4	6.0073	6/15/49	20,000,000	21,385,980
JPMCC 2013-C10 A3	3.1425	12/15/47	16,000,000	16,666,688
JPMCC 2013-C13 A4	3.9936	1/15/46	10,000,000	11,009,660
JPMCC 2013-C16 A2	3.0700	12/15/46	14,000,000	14,666,050
JPMCC 2014-C19 A3	3.6694	4/15/47	15,000,000	15,952,785
LBUBS 2006-C3 A4	5.6610	3/15/39	20,560,043	21,103,898
MLCFC 2007-9 A4	5.7000	9/12/49	2,500,000	2,680,213
MLMT 2005-MCP1 A4	4.7470	6/12/43	799,042	799,435
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	10,466,050
MSBAM 2013-C10 A4	4.2195	7/15/46	15,000,000	16,698,075
MSBAM 2013-C11 A2	3.0850	8/15/46	32,645,000	34,182,253
MSBAM 2013-C12 A1	1.3130	10/15/46	10,275,362	10,337,785
MSBAM 2013-C13 A1	1.1160	11/15/46	3,986,691	3,987,413
MSBAM 2013-C13 A3	3.7660	11/15/46	15,000,000	16,295,610
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	20,526,400
MSC 2005-HQ7 A4	5.2054	11/14/42	19,605,482	19,786,343
MSC 2006-HQ8 A4	5.5610	3/12/44	2,092,827	2,124,694
MSC 2006-HQ8 A4	5.5610	3/12/44	18,455,264	18,736,282
MSC 2006-IQ11 A4	5.7750	10/15/42	20,317,102	20,687,544
MSC 2006-IQ11 AJ	5.7790	10/15/42	25,000,000	25,849,700
MSC 2006-IQ12 AJ	5.3990	12/15/43	15,000,000	13,570,860
MSC 2006-T23 A4	5.9830	8/12/41	13,498,659	14,120,839
MSC 2006-T23 AJ	5.9830	8/12/41	18,000,000	18,952,614
MSC 2007-HQ13 A3	5.5690	12/15/44	20,000,000	21,381,680
MSC 2007-T25 AM	5.5440	11/12/49	25,000,000	26,714,400
MSC 2007-T27 A4	5.8040	6/11/42	20,000,000	21,683,480

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
MSC 2007-T27 AM	5.8040	6/11/42	20,000,000	21,444,400
MSC 2008-T29 A4	6.2802	1/11/43	22,433,438	24,929,046
MSC 2011-C1 A2	3.8840	9/15/47	17,000,000	17,256,700
MSC 2014-CPT AM	3.5164	7/13/29	4,000,000	4,205,308
MSC 2014-MP A	3.4690	8/11/29	30,000,000	31,576,770
MSC 2014-MP B	3.6930	8/11/29	6,000,000	6,311,454
MSC 2015-XLF1 B	1.9000	8/13/16	9,250,000	9,262,700
UBSBB 2012-C3 A4	3.0910	8/10/49	10,000,000	10,393,440
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	20,420,120
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	16,653,824
UBSCM 2012-C1 A3	3.4000	5/10/45	15,000,000	15,889,635
WBCMT 2006-C23 A4	5.4180	1/15/45	19,359,271	19,682,784
WBCMT 2006-C23 AJ	5.5150	1/15/45	25,000,000	25,747,675
WBCMT 2006-C26 A3	6.0110	6/15/45	25,000,000	26,078,575
WBCMT 2006-C26 AJ	5.9920	6/15/45	22,000,000	22,223,762
WFRBS 2011-C2 A2	3.7910	2/15/44	18,000,000	18,269,352
WFRBS 2011-C3 A4	4.3750	3/15/44	20,000,000	22,244,620
WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	11,445,090
WFRBS 2012-C6 A4	3.4400	4/15/45	20,000,000	21,315,280
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	17,642,039
WFRBS 2013-C11 A5	3.0710	3/15/45	14,580,000	15,148,037
WFRBS 2013-C12 AS	3.5600	3/15/48	2,000,000	2,107,412
WFRBS 2013-C15 A4	4.1530	8/15/46	10,000,000	11,135,710
WFRBS 2013-UBS1 A2	2.9270	3/15/46	11,000,000	11,469,425
CME Group, Inc.	3.0000	3/15/25	15,000,000	15,152,310
CME Group Index Services, LLC	4.4000	3/15/18	17,000,000	18,632,986
CMPT-Bear Stearns 88A #70	7.0000	2/1/18	9,231	9,921
CMPT-Bear Stearns 88B #76	3.5400	10/1/18	35,662	37,484
CMPT-Bear Stearns 89A #78	3.8800	2/1/19	65,167	72,170
CMPT-BEMAC 88A #77	3.9300	10/1/18	39,478	41,495
CMPT-BEMAC 89A #79	4.3300	3/1/19	99,007	109,648
CMPT-RFC 86A #58	3.3400	10/1/16	37,133	39,699
CMPT-RFC 87A #64	3.0500	2/1/17	87,234	93,261
CMPT-RFC 88A #72	3.9900	2/1/18	114,561	122,475
CMPT-RFC 90A #81	7.9100	1/1/20	188,694	207,874
CMPT-Sears 85-P R3 #53	8.6000	12/1/15	8,708	9,050
CMPT-Sears 86-P R1 #54	7.8300	2/1/16	2,877	3,461
CNO Financial Group, Inc.	6.3750	10/1/20	390,000	411,450
Coach, Inc.	4.2500	4/1/25	11,500,000	11,656,101
Coast Community College District Election 2012-Series A	5.0000	8/1/38	2,500,000	2,867,600
COBALT CMBS Commercial Mortgage Trust 2007-C3	5.7609	5/15/46	1,550,000	1,614,074
Colorado State Board Governors University Enterprise Systen	5.0000	3/1/45	115,000	130,999
Columbia University	6.8750	12/15/15	15,000,000	15,649,785
Comcast Corp.	4.9500	6/15/16	15,000,000	15,757,995
Comcast Corp.	4.2500	1/15/33	32,000,000	34,326,592
Comcast Corp.	3.6000	3/1/24	5,000,000	5,366,520
Comcast Corp.	4.2000	8/15/34	37,000,000	40,083,358
Comcast-NBC Universal	2.8750	4/1/16	20,000,000	20,422,040
Comcast-NBC Universal	4.3750	4/1/21	3,360,000	3,743,480
Comcast-NBC Universal	4.3750	4/1/21	32,100,000	35,763,605
COMM 2007-C9 Mortgage Trust 2007-C9 B	5.7977	12/10/49	1,835,649	1,937,037
COMM 2007-C9 Mortgage Trust 2007-C9 E	5.7977	12/10/49	2,500,000	2,570,365
COMM 2007-C9 Mortgage Trust 2007-C9 F	5.7977	12/10/49	3,500,000	3,536,743
COMM 2007-C9 Mortgage Trust 2007-C9 G	5.7977	12/10/49	1,000,000	994,603
COMM 2013-FL3 Mortgage Trust 2013-FL3 RRI1	3.2500	10/13/28	6,592,053	6,592,290
COMM 2014-KYO Mortgage Trust 2014-KYO F	3.6770	6/11/27	7,000,000	6,982,626
COMM 2014-TWC Mortgage Trust 2014-TWC E	3.4260	2/13/32	6,150,000	6,156,870
Commonwealth Bank of Australia	2.2500	3/13/19	20,000,000	20,269,640
Commonwealth Bank of Australia	1.6250	3/12/18	50,000,000	50,223,300
Commonwealth Edison Company	4.0000	8/1/20	12,206,000	13,340,328
CommScope, Inc.	5.0000	6/15/21	242,000	241,698
CommScope, Inc.	5.5000	6/15/24	250,000	250,000
Concho Resources, Inc.	5.5000	4/1/23	950,000	957,030

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Connecticut State Special Tax Obligation	5.0000	9/1/29	1,055,000	1,251,589
Connecticut State Special Tax Obligation	5.0000	9/1/31	2,000,000	2,340,120
Connolly Corp.	0.0000	5/12/21	1,022,425	1,029,137
Connolly Intermediate, Inc.	0.0000	5/13/22	750,000	747,814
ConocoPhillips Company	3.3500	11/15/24	51,000,000	52,555,602
ConocoPhillips Company	2.8750	11/15/21	25,000,000	25,635,925
Consolidated Edison Company of New York	7.1250	12/1/18	21,000,000	25,012,575
Conseco Finance Securitizations Corp.	1.9219	9/1/33	3,460,000	3,137,400
Consol Energy, Inc.	5.8750	4/15/22	2,060,000	1,864,300
Consolidated Communications, Inc.	6.5000	10/1/22	1,100,000	1,113,750
Consolidated Communications, Inc.	0.0000	12/23/20	748,106	752,198
Consolidated Edison Company of New York	4.6250	12/1/54	41,000,000	46,042,303
Constellation Brands, Inc.	3.8750	11/15/19	310,000	319,300
Constellation Energy Group	5.1500	12/1/20	2,400,000	2,710,973
Constellium Nv	5.7500	5/15/24	670,000	633,150
Constellium Nv	8.0000	1/15/23	1,200,000	1,257,000
Continental Building Products, LLC	0.0000	8/28/20	485,795	483,973
Continental Airlines 2012-1 A	4.1500	4/11/24	3,309,212	3,507,765
Continental Airlines 2012-2 A	4.0000	10/29/24	15,630,810	16,373,274
ContourGlobal Power Holdings S.A.	7.1250	6/1/19	570,000	581,400
Conoco, Inc.	6.9500	4/15/29	19,295,000	26,365,961
Core Industrial Trust	0.0000	2/10/34	5,000,000	4,729,191
Corporacion Financiera de Desarrollo S.A.	4.7500	2/8/22	531,000	564,188
Corporacion Financiera de Desarrollo S.A.	4.7500	2/8/22	458,000	486,625
Corporacion Nacional del Cobre de Chile	6.1500	10/24/36	2,398,000	2,904,343
Corporacion Nacional del Cobre de Chile	4.5000	8/13/23	2,981,000	3,203,800
Corporacion Nacional del Cobre de Chile	3.7500	11/4/20	1,773,000	1,862,973
COSCO Finance, Ltd.	4.0000	12/3/22	450,000	463,712
Costco Wholesale Corp.	5.5000	3/15/17	35,000,000	38,186,295
Country Garden Holdings Company, Ltd .	7.2500	4/4/21	2,000,000	1,986,300
Country Garden Holdings Company, Ltd .	7.5000	3/9/20	2,000,000	2,002,500
CWL 2007-13 1A	1.0137	10/25/47	10,683,641	8,928,447
Covanta Holding Corp.	6.3750	10/1/22	230,000	246,100
CPC International, Inc.	7.0000	10/15/17	20,000,000	22,816,300
CPG International, Inc.	0.0000	9/30/20	2,126,645	2,098,467
CPG Merger Sub, LLC	8.0000	10/1/21	391,000	396,865
Credit Suisse Group Fund, Ltd.	3.7500	3/26/20	25,000,000	25,292,350
Credit Suisse Group Fund, Ltd.	2.7500	3/26/20	20,000,000	20,114,100
Credit Agricole S.A.	4.3750	3/17/25	28,000,000	28,312,256
Crescent Resources, LLC	10.2500	8/15/17	690,000	738,300
Crown Americas, LLC	4.5000	1/15/23	320,000	322,800
Crown Americas, LLC	6.2500	2/1/21	400,000	421,500
Crown Castle International Corp.	5.2500	1/15/23	460,000	483,000
CrownRock, LP	7.1250	4/15/21	1,270,000	1,265,238
CrownRock, LP	7.7500	2/15/23	120,000	121,500
CSMC 2015-PR1 A1	0.0000	2/25/55	5,200,000	5,070,000
CSMC 2010-UD1 B	5.7708	12/16/49	5,000,000	5,354,750
CSMC 2014-10R 9A1	0.6778	5/30/39	15,508,369	14,318,159
CSMC 2014-TIKI F	3.9974	9/15/38	10,000,000	9,966,886
CST Brands, Inc.	5.0000	5/1/23	550,000	561,000
CSX Corp.	3.4000	8/1/24	16,000,000	16,693,392
Caretrust Capital Corp.	5.8750	6/1/21	780,000	795,600
Curo Health Services, LLC	0.0000	2/7/22	625,000	628,384
CVS Caremark Corp.	3.2500	5/18/15	3,815,000	3,827,780
CVS Caremark Corp.	2.7500	12/1/22	45,000,000	45,212,580
CVS Pass-Through Trust	7.5070	1/10/32	6,528,310	8,479,889
CVS Pass-Through Trust	5.7730	1/10/33	3,153,709	3,709,011
Dai-Ichi Life Insurance	5.1000	10/28/24	30,000,000	32,662,500
Daimler Benz North America Corp.	2.6250	9/15/16	11,471,000	11,723,121
Daimler Finance North America, LLC	1.8750	1/11/18	31,694,000	32,058,418
Daimler Finance North America, LLC	1.1250	3/10/17	15,000,000	15,011,850
Daimler Finance North America, LLC	2.8750	3/10/21	30,000,000	30,974,550
Daimler Finance North America, LLC	3.2500	8/1/24	12,000,000	12,480,756

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
City of Dallas Texas GO Bond	5.0000	2/15/25	1,780,000	2,195,221
Dave & Buster's	0.0000	7/29/20	250,000	251,328
Davita Healthcare Partners, Inc.	5.1250	7/15/24	1,255,000	1,280,100
Davita Healthcare Partners, Inc.	0.0000	6/24/21	1,371,545	1,376,599
DBS Bank, Ltd.	0.8626	7/15/21	14,171,000	14,029,290
Dean Foods Company	6.5000	3/15/23	134,000	134,670
Dell, Inc.	0.0000	3/24/20	1,875,000	1,890,066
Delta Air Lines 2002-1G1	6.7180	7/2/24	1,958,980	2,267,519
Delta Air Lines 2010-1 A	6.2000	7/2/18	4,947,976	5,442,774
Delta Air Lines, Inc.	0.0000	10/18/18	498,724	499,345
Democratic Socialist Republic of Sri Lanka	6.2500	10/4/20	1,600,000	1,652,000
Democratic Socialist Republic of Sri Lanka	5.8750	7/25/22	200,000	202,220
Democratic Socialist Republic of Sri Lanka	6.0000	1/14/19	1,590,000	1,629,750
Democratic Socialist Republic of Sri Lanka	5.8750	7/25/22	770,000	780,203
Democratic Socialist Republic of Sri Lanka	6.0000	1/14/19	2,519,000	2,581,421
Denbury Resources, Inc.	5.5000	5/1/22	340,000	305,150
Dental Supply International	4.1250	8/15/21	24,821,000	26,417,437
DBALT 2007-RS1 A2	0.6756	1/27/37	1,245,923	1,817,493
DBALT 2006-0A1 A1	0.3737	2/25/47	8,114,800	6,543,832
Deutsche Bank AG	4.5000	4/1/25	20,000,000	20,023,800
Deutsche Bank AG	1.3500	5/30/17	30,000,000	29,971,950
Deutsche Bank AG	3.7000	5/30/24	30,000,000	30,751,050
Development Bank of Mongolia	5.7500	3/21/17	2,000,000	1,873,440
DFC Finance Corp.	10.5000	6/15/20	710,000	555,575
Diageo plc	1.1250	4/29/18	38,966,000	38,745,725
Diageo plc	2.8750	5/11/22	30,000,000	30,571,710
Diamond Foods, Inc.	7.0000	3/15/19	949,000	977,470
Diamond Foods, Inc.	0.0000	1/30/18	1,025,000	1,025,805
Diamond Resorts Corp.	0.0000	5/9/21	450,000	452,813
Diamondback Energy, Inc.	7.6250	10/1/21	940,000	989,350
Digicel Group, Ltd.	7.1250	4/1/22	770,000	704,550
Digicel Group, Ltd.	8.2500	9/30/20	1,100,000	1,101,650
Digicel, Ltd.	6.0000	4/15/21	717,000	681,150
DigitalGlobe, Inc.	5.2500	2/1/21	160,000	160,000
Dignity Health	3.8120	11/1/24	20,000,000	20,995,440
DIRECTV Financing, Inc.	2.4000	3/15/17	23,000,000	23,412,712
DIRECTV Holdings	3.9500	1/15/25	15,000,000	15,454,155
Discovery Communications, Inc.	4.3750	6/15/21	24,379,000	26,294,531
Dish DBS Corp.	4.2500	4/1/18	630,000	633,150
Dish DBS Corp.	5.1250	5/1/20	120,000	120,900
Dish DBS Corp.	5.8750	11/15/24	890,000	891,113
DJO Finance Corp.	8.7500	3/15/18	590,000	618,025
Dole Food Company	0.0000	10/25/18	860,717	864,621
Dollar Tree, Inc.	0.0000	2/6/22	1,875,000	1,897,003
Dominican Republic	5.8750	4/18/24	3,511,000	3,659,234
Dominican Republic	7.4500	4/30/44	2,734,000	3,082,585
Dominion Gas Holdings, LLC	3.6000	12/15/24	20,000,000	20,986,180
Dominion Resources, Inc.	5.2500	8/1/33	26,488,000	30,541,141
Dominion Resources, Inc.	2.7500	9/15/22	25,500,000	25,365,054
Dominion Resources, Inc.	2.5000	12/1/19	30,000,000	30,487,710
Dominion Resources, Inc.	3.6250	12/1/24	40,000,000	41,741,720
Dow Chemical Company	4.1250	11/15/21	3,055,000	3,319,823
Dow Chemical Company	3.0000	11/15/22	28,000,000	28,241,472
DPX Holdings B.V.	0.0000	3/11/21	1,247,550	1,244,138
D.R. Horton, Inc.	3.7500	3/1/19	227,000	229,838
D.R. Horton, Inc.	4.0000	2/15/20	395,000	400,530
DTZ	0.0000	11/4/21	1,596,000	1,608,632
Carolina Power & Light Company	5.2500	12/15/15	27,920,000	28,841,974
Duke Energy Carolinas	4.2500	12/15/41	45,247,000	49,782,197
Duke Energy Corp.	3.5500	9/15/21	1,700,000	1,817,014
Virginia Electric & Power Company	2.7500	3/15/23	40,000,000	40,487,360
Dynegy Finance, Inc.	6.7500	11/1/19	1,000,000	1,035,000
Dynegy Finance, Inc.	7.3750	11/1/22	240,000	252,300

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Dynegy Holdings, Inc.	0.0000	4/23/20	1,645,812	1,651,474
E*Trade Financial Corp.	4.6250	9/15/23	700,000	712,250
E*Trade Financial Corp.	5.3750	11/15/22	420,000	443,100
Eagle Spinco, Inc.	4.6250	2/15/21	500,000	494,375
East Bay California Municipal Utility District	5.0000	6/1/30	2,000,000	2,401,620
eBay, Inc.	3.4500	8/1/24	40,000,000	39,607,720
Ecolab, Inc.	4.3500	12/8/21	20,000,000	22,038,200
Ecolab, Inc.	1.0000	8/9/15	12,275,000	12,289,030
EFIH=Energy Future Intermediate Holding Company	0.0000	6/30/16	1,000,000	1,004,585
Eli Lilly & Company	1.9500	3/15/19	5,000,000	5,085,450
Eli Lilly & Company	6.5700	1/1/16	20,000,000	20,910,820
Eli Lilly & Company	5.5500	3/15/37	23,935,000	30,220,882
Eli Lilly & Company	5.2000	3/15/17	22,230,000	24,077,958
EMC Corp.	1.8750	6/1/18	48,145,000	48,707,815
EMD Finance, LLC	2.9500	3/19/22	50,000,000	50,586,350
EMD Finance, LLC	3.2500	3/19/25	65,000,000	65,816,725
Emdeon, Inc.	0.0000	11/2/18	548,601	550,257
Enbridge, Inc.	3.5000	6/10/24	7,000,000	6,876,002
Endo Finance, LLC	7.0000	12/15/20	120,000	125,100
Endo Finance, LLC	7.2500	1/15/22	320,000	339,600
Endo Finance, LLC	6.0000	2/1/25	1,250,000	1,287,500
Energy Transfer Equity, LP	0.0000	12/2/19	1,260,000	1,257,795
Energy Transfer Equity, LP	5.8750	1/15/24	1,735,000	1,830,425
Energy Transfer Partners	4.0500	3/15/25	20,000,000	20,169,200
Energy Transfer Partners	4.9000	3/15/35	15,000,000	14,898,780
Energy Transfer Partners	5.1500	3/15/45	20,000,000	20,125,320
Ennis Flint	0.0000	3/19/21	573,552	564,948
Entergy Arkansas, Inc.	3.0500	6/1/23	4,678,000	4,780,041
Enterprise Products Operating, LLC	3.7500	2/15/25	15,000,000	15,484,155
Envision Healthcare Corp.	0.0000	5/25/18	448,834	450,909
Envision Healthcare Corp.	5.1250	7/1/22	430,000	439,675
EOG Resources, Inc.	2.4500	4/1/20	15,000,000	15,236,010
EP Energy, LLC	0.0000	5/24/18	1,275,000	1,232,772
EP Energy, LLC	6.8750	5/1/19	560,000	574,000
EP Petroecuador	5.8968	9/24/19	639,474	552,614
Epicor Software Corp.	8.6250	5/1/19	380,000	397,100
EQT Midstream Partners, LP	4.0000	8/1/24	12,000,000	11,912,568
Equinix, Inc.	5.3750	1/1/22	270,000	281,475
Equinix, Inc.	5.7500	1/1/25	377,000	393,023
ERAC USA Finance, LLC	3.8500	11/15/24	51,500,000	53,641,525
Eskom Holdings SOC, Ltd.	5.7500	1/26/21	946,000	913,079
Eskom Holdings SOC, Ltd.	6.7500	8/6/23	1,202,000	1,196,230
Evergrande Real Estate Group, Ltd.	12.0000	2/17/20	250,000	248,450
Evergreen AcqCo 1, LP	0.0000	7/9/19	490,000	480,354
Export Credit Bank of Turkey	5.8750	4/24/19	1,249,000	1,311,150
Export-Import Bank of China	2.5000	7/31/19	35,000,000	35,470,400
Export-Import Bank of China	3.6250	7/31/24	40,000,000	41,875,600
Export-Import Bank of India	2.7500	4/1/20	2,000,000	1,990,620
Express Scripts Holding Company	1.2500	6/2/17	25,000,000	24,976,550
Express Scripts Holding Company	3.5000	6/15/24	38,135,000	39,260,860
Exxon Mobil Corp.	2.7090	3/6/25	75,000,000	75,764,325
Exxon Mobil Corp.	2.3970	3/6/22	50,500,000	50,897,082
Exxon Mobil Corp.	1.3050	3/6/18	65,000,000	65,374,205
Exxon Mobil Corp.	3.5670	3/6/45	21,000,000	21,774,501
Faenza Acquisition GmbH Company	0.0000	8/30/20	537,009	539,023
Faenza Acquisition GmbH Company	0.0000	8/30/20	159,203	159,800
Faenza Acquisition GmbH Company	0.0000	8/30/20	53,788	53,989
Fairfax US, Inc.	4.8750	8/13/24	50,000,000	49,390,450
Family Dollar Stores, Inc.	5.0000	2/1/21	210,000	220,844
Family Tree Escrow, LLC	5.2500	3/1/20	440,000	460,900
Family Tree Escrow, LLC	5.7500	3/1/23	1,194,000	1,256,685
Far East Horizon, Ltd.	5.5500	12/31/49	500,000	513,100
Federative Republic of Brazil	5.0000	1/27/45	15,000,000	13,875,000

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Federal Home Loan Bank	3.3750	6/12/20	22,420,000	24,330,969
Federal Home Loan Bank	2.0000	9/9/16	92,500,000	94,528,618
Federal Home Loan Bank	2.1250	12/8/17	51,290,000	52,974,107
Federal Home Loan Bank	5.3750	8/15/18	20,445,000	23,299,940
Federal Home Loan Bank	5.3750	5/15/19	31,770,000	37,022,502
Federal Home Loan Bank	5.1250	8/15/19	25,730,000	29,799,380
Federal Home Loan Bank	5.6250	6/11/21	45,400,000	55,572,097
Federal Home Loan Bank	5.2500	6/5/17	14,755,000	16,188,079
Federative Republic of Brazil	6.0000	1/17/17	1,305,000	1,397,981
Federative Republic of Brazil	5.8750	1/15/19	4,172,000	4,589,200
Federative Republic of Brazil	5.6250	1/7/41	6,601,000	6,716,518
Federative Republic of Brazil	4.2500	1/7/25	7,890,000	7,732,200
FedEx Corp.	3.9000	2/1/35	20,000,000	20,140,940
FedEx Corp.	3.2000	2/1/25	25,000,000	25,337,875
FedEx Corp.	4.5000	2/1/65	35,000,000	34,732,565
FelCor Lodging, LP	6.7500	6/1/19	280,000	290,500
FHLB Sub-Debt	5.6250	6/13/16	74,500,000	79,071,320
FHLMC	6.0000	2/1/24	1,331,387	1,512,281
FHLMC	6.0000	1/1/24	484,457	550,235
FHLMC	6.5000	3/1/26	337,418	386,292
FHLMC	6.0000	7/1/36	4,743,405	5,436,887
FHLMC	6.0000	7/1/36	1,741,159	1,993,566
FHLMC	6.0000	7/1/36	618,938	708,662
FHLMC	5.5000	1/1/37	7,825,869	8,775,941
FHLMC	5.5000	1/1/37	1,637,144	1,836,806
FHLMC	5.5000	2/1/37	10,250,713	11,496,839
FHLMC	5.5000	3/1/37	3,671,498	4,111,977
FHLMC	5.5000	7/1/21	5,882,575	6,167,763
FHLMC	5.5000	6/1/21	5,735,067	6,013,103
FHLMC	5.5000	8/1/21	3,663,986	3,841,616
FHLMC	6.0000	2/1/37	4,866,047	5,571,454
FHLMC	6.0000	11/1/36	4,248,726	4,864,642
FHLMC	5.0000	11/1/36	11,694,697	12,996,343
FHLMC	5.0000	3/1/38	19,937,006	22,125,609
FHLMC	5.0000	12/1/38	17,556,058	19,445,095
FHLMC	5.5000	1/1/39	9,108,873	10,215,500
FHLMC	5.0000	1/1/39	45,388,013	50,270,530
FHLMC	5.0000	2/1/39	19,560,342	21,664,504
FHLMC	4.5000	1/1/44	18,719,887	20,398,518
FHLMC	5.0000	2/1/38	20,470,609	22,752,060
FHLMC	5.0000	1/1/39	14,291,517	15,828,896
FHLMC	4.5000	5/1/39	19,302,025	21,037,997
FHLMC	4.5000	7/1/39	25,980,297	28,320,157
FHLMC	4.5000	9/1/41	14,208,471	15,503,596
FHLMC	5.0000	7/1/41	19,855,661	22,001,740
FHLMC	5.0000	7/1/41	18,160,098	20,113,632
FHLMC	5.0000	5/1/41	10,613,034	11,754,708
FHLMC	5.0000	10/1/41	12,104,041	13,417,511
FHLMC	5.0000	1/1/35	895,181	996,745
FHLMC	4.5000	6/1/41	23,140,665	25,246,049
FHLMC	4.5000	7/1/41	22,202,382	24,220,364
FHLMC	4.5000	5/1/41	29,483,837	32,211,978
FHLMC	4.5000	8/1/41	24,380,447	26,573,773
FHLMC	5.5000	5/1/42	22,143,404	24,866,536
FHLMC	3.5000	12/1/42	99,534,656	104,524,364
FHLMC	5.0000	2/1/39	23,617,760	26,264,353
FHLMC	5.5000	3/1/22	9,295,654	10,210,148
FHLMC	5.0000	4/1/23	2,091,012	2,272,896
FHLMC	5.5000	7/1/23	4,475,043	4,691,993
FHLMC	5.5000	7/1/23	4,167,751	4,369,803
FHLMC	3.5000	4/1/27	27,934,584	29,693,628
FHLMC	3.5000	4/1/27	19,984,169	21,247,355
FHLMC	4.0000	1/1/29	16,809,846	17,786,836

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	4.0000	4/1/29	17,259,725	18,234,682
FHLMC	6.0000	7/1/36	4,484,295	5,134,361
FHLMC	5.5000	12/1/36	3,212,592	3,608,651
FHLMC	5.0000	4/1/38	22,408,019	24,818,514
FHLMC	4.5000	5/1/39	22,486,024	24,522,791
FHLMC	4.5000	5/1/41	24,574,662	26,859,079
FHLMC	3.0000	8/1/43	49,474,732	50,557,508
FHLMC	3.0000	9/1/43	23,218,322	23,724,025
FHLMC	4.0000	9/1/43	3,753,940	4,010,164
FHLMC	4.0000	10/1/43	4,473,915	4,779,281
FHLMC	4.0000	11/1/43	79,843,694	85,293,405
FHLMC	4.0000	1/1/44	42,515,934	45,417,848
FHLMC	5.0000	6/1/23	8,003,780	8,707,551
FHLMC	2.5000	1/1/28	66,587,484	68,405,907
FHLMC	2.5000	5/1/28	56,396,419	57,936,566
FHLMC	3.0000	12/1/28	42,418,103	44,459,852
FHLMC	3.0000	1/1/29	21,751,310	22,798,286
FHLMC	5.0000	6/1/23	1,283,646	1,384,129
FHLMC	5.0000	6/1/23	2,183,571	2,350,939
FHLMC	5.5000	8/1/23	840,729	881,487
FHLMC	3.5000	2/1/26	2,601,509	2,764,597
FHLMC	6.0000	12/1/23	446,436	506,897
FHLMC	6.0000	10/1/23	1,225,698	1,391,560
FHLMC	6.0000	11/1/23	602,636	684,190
FHLMC	6.5000	1/1/24	492,585	563,935
FHLMC	6.5000	2/1/26	419,100	479,806
FHLMC	4.5000	9/1/40	18,743,650	20,464,266
FHLMC	3.5000	6/1/42	37,948,679	39,848,760
FHLMC	3.0000	2/1/43	185,100,958	189,322,209
FHLMC	3.5000	8/1/42	60,348,360	63,376,746
FHLMC	4.5000	1/1/39	15,554,099	16,934,123
FHLMC	4.0000	8/1/39	35,931,261	38,474,307
FHLMC	4.5000	12/1/39	26,408,136	28,801,995
FHLMC	4.5000	9/1/40	13,001,088	14,193,714
FHLMC	4.0000	9/1/40	26,613,067	28,514,199
FHLMC	4.0000	11/1/40	20,137,510	21,580,773
FHLMC	4.0000	2/1/41	18,765,988	20,116,087
FHLMC	4.0000	2/1/41	20,474,933	21,939,876
FHLMC	4.0000	2/1/41	23,890,238	25,607,841
FHLMC	4.0000	9/1/24	4,004,515	4,261,534
FHLMC	3.0000	4/1/27	29,036,303	30,455,897
FHLMC	2.5000	10/1/27	24,446,005	25,128,402
FHLMC	3.0000	11/1/28	21,090,842	22,106,027
FHLMC	4.5000	5/1/41	15,073,080	16,472,497
FHLMC	4.5000	5/1/41	11,182,318	12,226,065
FHLMC	4.5000	5/1/41	24,664,993	26,960,296
FHLMC	4.0000	9/1/41	37,098,226	39,744,283
FHLMC	4.0000	10/1/41	42,144,333	45,283,385
FHLMC	3.5000	6/1/42	40,097,140	42,103,076
FHLMC	3.5000	7/1/42	22,660,427	23,799,271
FHLMC	3.5000	9/1/42	22,303,471	23,424,368
FHLMC	3.5000	11/1/42	75,657,571	79,458,015
FHLMC	3.0000	11/1/42	22,213,801	22,720,563
FHLMC	3.0000	1/1/43	69,021,419	70,588,848
FHLMC	3.5000	11/1/43	22,403,221	23,512,069
FHLMC	3.0000	8/1/43	23,426,354	23,933,863
FHLMC	4.0000	12/1/43	21,631,353	23,107,795
FHLMC	6.5000	2/1/26	878,143	1,005,341
FHLMC	6.5000	3/1/26	672,598	770,023
FHLMC	5.2500	4/18/16	14,600,000	15,340,921
FHLMC	5.0000	2/16/17	75,000,000	81,079,950
FHLMC	3.7500	3/27/19	3,000,000	3,291,918
FHLMC	1.2500	10/2/19	100,000,000	99,166,900

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	0.8750	3/7/18	175,000,000	174,718,775
FHLMC	1.3750	5/1/20	25,000,000	24,821,100
FHLMC	0.8750	10/14/16	80,450,000	80,900,761
FHLMC #J14125	3.5000	4/1/26	30,987,210	32,940,856
FHLMC #J14131	3.5000	4/1/26	39,423,844	41,910,773
FHLMC #J14785	4.0000	3/1/26	24,675,584	26,297,863
FHLMC #J14991	4.0000	4/1/26	17,498,836	18,648,233
FHLMC #J15056	4.0000	4/1/26	39,565,676	42,180,959
FHLMC #J15186	4.0000	4/1/26	30,272,107	32,259,354
Fidelity National Information Services, Inc.	3.8750	6/5/24	12,000,000	12,342,696
Fifth Third Bancorp	2.8750	10/1/21	15,000,000	15,203,400
First Data Corp.	10.6250	6/15/21	330,000	375,375
First Data Corp.	11.2500	1/15/21	640,000	728,000
First Data Corp.	11.7500	8/15/21	1,110,000	1,283,438
First Data Corp.	6.7500	11/1/20	1,340,000	1,427,100
First Data Corp.	8.7500	1/15/22	2,460,000	2,647,575
First Data Corp.	0.0000	3/23/18	750,000	750,750
First Data Corp.	0.0000	9/24/18	1,750,000	1,750,726
First Data Corp.	0.0000	3/24/17	2,475,000	2,479,133
First Tennessee Bank	2.9500	12/1/19	88,000,000	89,254,264
FirstEnergy Corp.	4.2500	3/15/23	310,000	324,477
Five Corners Funding Trust	4.4190	11/15/23	12,500,000	13,410,288
FleetPride	0.0000	11/15/19	374,043	372,525
Flexi-Van Leasing, Inc.	7.8750	8/15/18	370,000	375,550
Florida East Coast Holdings Corp.	6.7500	5/1/19	940,000	947,050
Fluor Corp.	3.5000	12/15/24	80,000,000	82,476,400
FMC Corp.	4.1000	2/1/24	40,820,000	43,179,967
FMG Resources (August 2006), Ltd.	6.8750	4/1/22	205,000	151,444
FNMA Apr 15 (TBA)	3.0000	5/1/29	3,100,000	3,249,066
FNMA Apr 15 (TBA)	3.5000	8/1/27	2,850,000	3,022,959
FNMA Apr 15 (TBA)	3.5000	11/1/44	15,590,000	16,374,372
FNMA Apr 15 (TBA)	4.0000	6/1/44	6,650,000	7,110,305
FNMA	6.1600	8/7/28	37,180,000	50,967,608
FNMA	1.2500	9/28/16	25,000,000	25,278,900
FNMA	1.3750	11/15/16	100,000,000	101,385,200
FNMA	0.8750	8/28/17	100,000,000	100,124,900
FNMA	0.8750	10/26/17	50,000,000	50,061,900
FNMA	0.8750	12/20/17	50,000,000	50,003,100
FNMA	0.8750	2/8/18	150,000,000	149,902,350
FNMA	0.5000	3/30/16	125,000,000	125,222,000
FNMA	7.5000	9/1/22	381,111	444,366
FNMA	6.5000	7/1/23	332,879	382,275
FNMA	6.5000	12/1/23	400,523	459,956
FNMA	6.0000	1/1/24	629,433	722,129
FNMA	6.0000	2/1/24	503,859	578,062
FNMA	7.0000	2/1/23	428,592	508,466
FNMA	7.0000	3/1/23	567,008	672,678
FNMA	6.5000	9/1/23	320,656	368,238
FNMA	6.0000	11/1/23	664,489	762,347
FNMA	6.5000	3/1/24	327,697	376,324
FNMA	6.5000	11/1/23	478,191	549,149
FNMA	5.0000	9/1/33	4,325,293	4,829,938
FNMA	6.5000	9/1/25	672,466	772,251
FNMA	6.0000	9/1/25	1,078,952	1,237,848
FNMA	6.0000	10/1/25	796,511	913,812
FNMA	6.0000	11/1/25	689,679	791,248
FNMA	7.0000	5/1/25	351,913	417,496
FNMA	5.0000	5/1/33	3,694,388	4,124,464
FNMA	4.0000	11/1/41	18,841,298	20,191,581
FNMA	3.5000	4/1/27	34,387,549	36,524,747
FNMA	3.0000	4/1/27	43,893,734	46,096,295
FNMA	6.0000	7/1/41	860,055	983,910
FNMA	4.5000	11/1/41	3,169,641	3,472,153

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
FNMA	3.0000	5/1/27	53,925,752	56,626,914
FNMA	3.5000	5/1/42	38,052,614	40,019,816
FNMA	3.5000	7/1/42	53,661,241	56,435,526
FNMA	3.5000	8/1/42	69,684,241	73,274,765
FNMA	2.5000	8/1/27	55,633,833	57,280,739
FNMA	3.5000	11/1/43	42,824,614	45,024,043
FNMA	3.0000	1/1/43	45,201,643	46,325,721
FNMA	5.0000	11/1/33	19,724,841	22,021,942
FNMA	5.5000	9/1/34	4,230,410	4,792,816
FNMA	5.0000	4/1/35	3,430,924	3,825,305
FNMA	5.0000	6/1/35	2,070,645	2,313,479
FNMA	5.0000	10/1/35	9,827,030	10,933,619
FNMA	5.0000	10/1/35	6,747,043	7,506,144
FNMA	5.0000	7/1/36	4,737,956	5,269,800
FNMA	6.0000	6/1/36	2,647,370	3,024,302
FNMA	5.0000	11/1/35	14,988,315	16,646,890
FNMA	5.0000	12/1/36	30,768,406	34,222,019
FNMA	5.5000	6/1/38	16,107,975	18,244,859
FNMA	6.0000	6/1/36	3,502,972	3,995,839
FNMA	3.5000	8/1/26	11,823,288	12,557,457
FNMA	3.0000	3/1/27	39,716,118	41,709,854
FNMA	3.5000	8/1/42	14,228,807	14,967,136
FNMA	3.0000	12/1/42	21,618,912	22,157,942
FNMA	5.5000	12/1/35	2,619,861	2,967,185
FNMA	4.5000	12/1/40	2,341,215	2,563,953
Ford Motor Credit Company, LLC	6.6250	8/15/17	1,625,000	1,804,667
Ford Motor Credit Company, LLC	1.7240	12/6/17	58,000,000	57,871,588
Ford Motor Credit Company, LLC	1.4610	3/27/17	50,000,000	50,012,100
Forest Laboratories, Inc.	5.0000	12/15/21	53,219,000	59,177,080
Fort Knox Military Housing	5.8150	2/15/52	28,457,307	33,170,406
Fram Group Holdings, Inc.	0.0000	7/29/17	1,246,827	1,246,304
Franklin Resources, Inc.	2.8000	9/15/22	18,895,000	19,252,796
Freeport-McMoARan, Inc.	2.3000	11/14/17	20,000,000	19,936,200
Freescale Semiconductor, Inc.	0.0000	2/28/20	4,623,295	4,638,044
FREMF 2012-K17 X2B	0.1000	12/25/44	187,675,586	1,056,051
FREMF 2012-K19 X2B	0.1500	5/25/45	194,057,527	1,713,528
Froedtert Health, Inc.	4.6860	4/1/45	20,000,000	20,440,400
Frontier Communications Corp.	8.5000	4/15/20	280,000	314,300
Frontier Communications Corp.	7.6250	4/15/24	1,050,000	1,093,313
Frontier Communications Corp.	6.2500	9/15/21	470,000	471,175
GE Capital Corp.	5.4000	2/15/17	21,000,000	22,725,570
GE Capital Corp.	5.8750	1/14/38	43,000,000	55,595,646
GE Company	5.2500	12/6/17	25,575,000	28,231,833
GAHR 2015-NRF	0.0000	12/15/19	5,000,000	4,733,710
GAHR 2015-NRF	0.0000	12/15/19	2,500,000	2,338,200
Gas Natural Fenosa Finance B.V.	4.1250	12/31/49	400,000	456,450
Gates Global, LLC	0.0000	6/11/21	3,765,539	3,755,899
GE Capital Corp.	1.6250	7/2/15	33,000,000	33,100,122
GE Capital Corp.	3.1000	1/9/23	32,000,000	32,959,456
Gemdale International Investment, Ltd.	7.1250	11/16/17	250,000	255,323
Genentech, Inc.	4.7500	7/15/15	21,065,000	21,312,493
General Dynamics Corp.	2.2500	7/15/16	8,715,000	8,910,843
General Dynamics Corp.	2.2500	11/15/22	30,000,000	29,464,080
GE Capital Corp.	2.2000	1/9/20	23,000,000	23,253,782
General Mills, Inc.	5.7000	2/15/17	46,431,000	50,324,054
General Mills, Inc.	5.4000	6/15/40	10,200,000	12,111,551
General Mills, Inc.	3.1500	12/15/21	27,234,000	28,215,159
General Mills, Inc.	2.2000	10/21/19	15,000,000	15,125,730
General Motors Financial Company, Inc.	6.2500	10/2/43	1,160,000	1,421,070
General Motors Financial Company, Inc.	4.2500	5/15/23	610,000	631,936
General Motors Financial Company, Inc.	3.1500	1/15/20	940,000	951,186
General Motors Financial Company, Inc.	4.0000	1/15/25	730,000	744,542
GEO Group, Inc.	5.1250	4/1/23	240,000	244,800

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
GEO Group, Inc.	5.8750	1/15/22	274,000	289,070
GEO Group, Inc.	5.8750	10/15/24	290,000	301,600
Georgia-Pacific, LLC	3.1630	11/15/21	30,000,000	30,752,160
Georgia-Pacific, LLC	3.6000	3/1/25	25,000,000	25,627,825
Gilead Sciences, Inc.	3.7000	1/1/24	2,945,000	3,144,683
GlaxoSmithKline plc	2.8500	5/8/22	21,974,000	22,314,114
Global Brass & Copper, Inc.	9.5000	6/1/19	390,000	419,250
Global Ship Lease, Inc.	10.0000	4/1/19	1,340,000	1,400,300
GLP Capital, LP	4.3750	11/1/18	240,000	246,600
GMACM 2005-HE3 A3	0.4138	2/25/36	4,939,534	4,654,463
GMS Gypsum Management & Supply, Inc.	0.0000	3/26/21	650,000	634,160
GNMA	4.0000	7/15/41	38,767,157	41,709,235
GNMA	4.0000	3/15/41	42,373,029	45,589,242
GNMA	5.5000	11/15/38	3,949,113	4,457,546
GNMA	5.0000	11/15/41	17,745,430	19,842,002
GNMA	5.0000	7/15/41	27,188,508	30,399,307
GNMA	4.0000	2/15/42	40,315,217	43,401,349
GNMA	4.0000	8/15/40	36,785,880	39,511,746
GNMA	4.0000	10/15/40	89,412,261	96,240,805
GNMA	5.0000	12/15/40	24,928,192	27,903,025
GNMA #738112	4.5000	3/15/41	28,914,835	31,976,843
GNMA #762889	4.5000	4/15/41	39,078,989	43,278,925
GNMA II	3.0000	2/20/43	41,850,157	43,181,708
GNMA II	4.0000	5/20/42	59,418,682	63,743,869
GNMA II	3.5000	5/20/42	36,272,398	38,274,769
GNMA II	4.0000	6/20/42	55,373,456	59,377,850
GNMA II	3.5000	11/20/42	96,433,523	101,757,218
GNMA II	3.0000	1/20/43	62,124,412	64,101,019
GNMA II	3.5000	4/20/43	79,787,001	84,191,890
GNMA II	5.5000	1/20/39	12,513,634	14,178,345
GNMA II	3.5000	1/20/42	53,898,166	56,873,439
GNMA II	5.0000	10/20/39	4,780,662	5,362,529
GNMA II	5.0000	10/20/39	4,890,485	5,485,719
GNMA II	5.0000	2/20/41	5,128,449	5,754,876
GNMA II	5.0000	6/20/41	2,103,646	2,359,986
GNMA II	5.0000	6/20/41	20,918,026	23,466,987
GNMA II	4.5000	8/20/41	10,811,879	11,787,542
GNMA II	4.5000	7/20/41	48,274,275	52,644,070
GNMA II	4.5000	9/20/41	19,600,116	21,362,700
GNMA II	4.5000	11/20/41	14,764,784	16,090,873
GNMA II #3985	5.5000	5/20/37	1,901,409	2,151,849
GNMA II #4244	5.5000	9/20/38	2,186,179	2,458,887
GNMA II #4978	4.5000	3/20/41	82,045,305	89,538,832
GNMA II #5017	4.5000	4/20/41	99,341,365	108,408,802
GNMA II #5018	5.0000	4/20/41	36,052,470	40,435,760
GNMA II #5205	5.0000	10/20/41	9,010,743	10,106,661
GNMA II #782427	5.5000	10/20/38	4,221,082	4,734,819
GNMA PTC	6.5000	2/15/24	454,214	528,161
GNMA PTC	6.5000	3/15/24	459,188	533,944
GNMA PTC	6.5000	3/15/24	889,986	1,034,877
GNMA PTC	7.0000	4/15/24	632,293	699,954
GNMA PTC	8.5000	11/15/24	565,753	587,949
GNSF Apr 15 (TBA)	3.5000	9/1/43	2,980,000	3,139,244
Go Daddy	0.0000	12/16/18	857,839	862,596
Goldentree Loan Opportunities XI, Ltd.	4.0052	4/18/27	1,500,000	1,459,868
Goldentree Loan Opportunities XI, Ltd.	5.8552	4/18/27	2,750,000	2,571,280
Goldman Sachs Group, Inc.	6.1500	4/1/18	65,000,000	73,075,665
Goldman Sachs Group, Inc.	2.6250	1/31/19	20,000,000	20,433,320
Goldman Sachs Group, Inc.	3.8500	7/8/24	1,840,000	1,925,692
Goldman Sachs Group, Inc.	3.8500	7/8/24	17,000,000	17,791,724
Goldman Sachs Group, Inc.	5.7500	1/24/22	4,500,000	5,253,111
Goldman Sachs Group, Inc.	5.7000	12/31/49	1,700,000	1,748,875
Goodyear Tire & Rubber Company	7.0000	5/15/22	360,000	394,200

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Google, Inc.	3.3750	2/25/24	20,000,000	21,231,820
Graphic Packaging International, Inc.	4.8750	11/15/22	638,000	661,925
Gray Television, Inc.	7.5000	10/1/20	450,000	473,625
Green Energy Partners, LLC	0.0000	10/28/21	425,000	429,250
Greenko Dutch B.V.	8.0000	8/1/19	2,000,000	1,881,420
Greenpoint Manufactured Housing 2000-3 IA	8.4500	6/20/31	8,393,652	8,652,403
Greentown China Holdings, Ltd.	8.5000	2/4/18	250,000	257,338
Grifols S.A.	0.0000	3/20/21	349,118	349,178
Grifols Worldwide Operations, Ltd.	5.2500	4/1/22	620,000	630,075
Group 1 Automotive, Inc.	5.0000	6/1/22	490,000	491,225
Grupo Bimbo S.A.B. de C.V.	4.5000	1/25/22	4,600,000	4,959,720
Grupo Bimbo S.A.B. de C.V.	3.8750	6/27/24	29,000,000	29,758,640
H&E Equipment Services, Inc.	7.0000	9/1/22	170,000	175,100
Haitong International Finance 2015, Ltd.	4.2000	7/29/20	2,000,000	2,036,514
Halliburton Company	8.7500	2/15/21	21,999,250	28,465,270
Halliburton Company	5.9000	9/15/18	12,000,000	13,650,888
Hanson Building Products	0.0000	2/26/22	301,548	300,984
Harley Davidson Financial Services	1.1500	9/15/15	16,000,000	16,033,648
Harley Davidson, Inc.	2.7000	3/15/17	31,617,000	32,520,424
Harley Davidson Financial Services	2.4000	9/15/19	42,500,000	43,215,658
Harris Corp.	5.9500	12/1/17	35,000,000	38,903,690
Harron Communications, LP	9.1250	4/1/20	480,000	525,600
Hartford Financial Services	5.3750	3/15/17	30,000,000	32,211,180
HCA Holdings, Inc.	7.7500	5/15/21	1,036,000	1,102,366
HCA, Inc.	4.7500	5/1/23	350,000	363,125
HCA, Inc.	5.0000	3/15/24	1,220,000	1,293,200
HCA, Inc.	5.2500	4/15/25	850,000	918,000
HCA, Inc.	5.3750	2/1/25	1,380,000	1,447,275
HCA, Inc.	5.8750	5/1/23	270,000	291,600
HCA, Inc.	6.5000	2/15/20	770,000	867,020
HCA, Inc.	0.0000	3/31/17	897,722	899,126
HD Supply, Inc.	11.0000	4/15/20	1,898,000	2,154,230
HD Supply, Inc.	5.2500	12/15/21	3,250,000	3,347,500
HD Supply, Inc.	7.5000	7/15/20	1,235,000	1,321,450
HD Supply, Inc.	0.0000	6/28/18	4,005,000	4,016,675
Headwaters, Inc.	0.0000	3/3/22	323,563	325,383
HealthSouth Corp.	5.1250	3/15/23	363,000	369,353
HealthSouth Corp.	5.7500	11/1/24	550,000	572,000
Hearthside Foods	0.0000	4/9/21	498,744	502,382
Hearthside Group Holdings, LLC	6.5000	5/1/22	1,280,000	1,270,400
Heineken Nv	3.4000	4/1/22	27,450,000	28,560,627
Hershey Foods Company	7.2000	8/15/27	25,000,000	35,362,850
Hertz Corp.	4.2500	4/1/18	635,000	639,763
Hertz Corp.	0.0000	3/11/18	1,406,403	1,407,943
Hilcorp Finance Company	7.6250	4/15/21	450,000	468,000
Hilcorp Finance Company	5.0000	12/1/24	440,000	413,600
Hillman Group, Inc.	6.3750	7/15/22	330,000	330,000
Hilton Worldwide Finance, LLC	5.6250	10/15/21	330,000	347,325
Hilton Worldwide, Inc.	0.0000	10/26/20	970,000	972,425
H.J. Heinz Company	4.2500	10/15/20	110,000	112,860
HLM_15-6A-D	0.0000	3/17/27	1,250,000	1,204,750
HLM_15-6A-E	0.0000	3/17/27	1,250,000	1,163,875
Hologic, Inc.	2.0000	12/15/37	560,000	824,250
Hologic, Inc.	6.2500	8/1/20	550,000	570,625
HLMLT 2005-1 A3	0.5345	4/15/36	5,204,509	4,583,138
Hopson Development Holdings, Ltd.	9.8750	1/16/18	250,000	225,625
Host Hotels & Resorts, LP	2.5000	10/15/29	505,000	798,531
Howard Hughes Corp.	6.8750	10/1/21	230,000	240,925
HPHT Finance 15, Ltd.	2.2500	3/17/18	38,000,000	38,131,328
HPHT Finance 15, Ltd.	2.8750	3/17/20	2,000,000	2,020,420
Hrvatska Elektroprivreda	6.0000	11/9/17	401,000	421,351
HSBC Holdings plc	5.6250	1/17/20	25,000,000	25,234,375
HSBC Holdings plc	6.3750	9/17/24	20,000,000	20,425,000

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
HSBC Holdings plc	6.3750	3/30/25	20,000,000	20,450,000
HSBC USA, Inc.	2.3500	3/5/20	30,000,000	30,150,030
Huarong Finance II Company, Ltd.	5.5000	1/16/25	3,000,000	3,186,780
HUB International, Ltd.	7.8750	10/1/21	430,000	440,750
Humana, Inc.	2.6250	10/1/19	2,630,000	2,681,369
Humana, Inc.	3.8500	10/1/24	65,000,000	67,937,480
Republic of Hungary	5.3750	3/25/24	6,472,000	7,256,730
Republic of Hungary	6.2500	1/29/20	4,567,000	5,197,383
Republic of Hungary	7.6250	3/29/41	1,444,000	2,088,024
Huntington Ingalls Industries, Inc.	5.0000	12/15/21	350,000	364,875
Huntsman International, LLC	8.6250	3/15/21	910,000	973,700
Huntsman International, LLC	4.8750	11/15/20	50,000	50,000
Huntsman International, LLC	5.1250	11/15/22	1,270,000	1,273,175
Hyundai Capital America	2.0000	3/19/18	10,000,000	10,160,190
Hyundai Capital America	4.0000	6/8/17	5,000,000	5,249,655
Hyundai Capital America	2.8750	8/9/18	21,500,000	22,151,472
Hyundai Capital America	2.5500	2/6/19	15,066,000	15,322,227
Hyundai Capital Services	6.0000	5/5/15	16,755,000	16,818,920
Hyundai Capital Services	4.3750	7/27/16	26,411,000	27,499,741
Hyundai Capital Services	3.5000	9/13/17	9,650,000	10,011,315
Hyundai Capital Services	2.6250	9/29/20	30,000,000	30,126,000
Hyundai Capital Services	2.6250	9/29/20	1,000,000	1,002,240
IAC/InterActiveCorp	4.8750	11/30/18	310,000	319,300
IASIS Healthcare	0.0000	5/3/18	997,449	1,000,810
IBM Corp.	5.7000	9/14/17	44,908,000	49,884,255
IBM Corp.	2.0000	1/5/16	16,000,000	16,197,040
IBM Corp.	0.4500	5/6/16	29,000,000	28,987,762
IBM Corp.	1.9500	2/12/19	30,000,000	30,440,130
IBM Corp.	3.6250	2/12/24	12,685,000	13,470,087
International Bank for Reconstruction & Development	0.9200	6/20/15	50,000,000	50,068,000
Icahn Enterprises, LP	6.0000	8/1/20	700,000	727,160
Icahn Enterprises, LP	4.8750	3/15/19	790,000	804,813
Icahn Enterprises, LP	5.8750	2/1/22	870,000	896,100
Icici Bank, Ltd.	6.3750	4/30/22	2,000,000	2,079,480
IDQ Holdings, Inc.	11.5000	4/1/17	820,000	861,000
IFC	0.6250	11/15/16	30,000,000	29,989,950
IG Investments Holdings, LLC	0.0000	10/29/21	698,214	699,960
Igloo Holdings Corp.	9.0000	12/15/17	470,000	472,350
iHeartCommunications, Inc.	9.0000	12/15/19	1,590,000	1,574,100
iHeartCommunications, Inc.	9.0000	9/15/22	840,000	802,200
Immucor, Inc.	0.0000	8/19/18	1,047,321	1,053,050
IMM 2005-7 A1	0.6937	11/25/35	4,781,517	3,916,062
IMS Health, Inc.	6.0000	11/1/20	410,000	426,913
IMS Health, Inc.	0.0000	3/17/21	623,426	622,519
Industrial & Commercial Bank of China, Ltd.	2.3510	11/13/17	35,000,000	35,240,870
Industrial & Commercial Bank of China, Ltd.	6.0000	12/31/49	2,000,000	2,088,000
Infinity Acquisition, LLC	7.2500	8/1/22	530,000	495,550
Infor (US), Inc.	0.0000	12/19/20	1,122,107	1,113,518
Infor Software Parent, LLC	7.8750	5/1/21	1,040,000	1,029,922
Infor (US), Inc.	11.5000	7/15/18	1,010,000	1,090,800
Infor (US), Inc.	6.5000	5/15/22	568,000	582,200
ING Bank Nv	1.8000	3/16/18	35,000,000	35,216,755
Inmarsat Finance plc	4.8750	5/15/22	170,000	170,000
Instituto Costarricense de Electricidad	6.9500	11/10/21	675,000	710,897
Instituto Costarricense de Electricidad	6.3750	5/15/43	401,000	338,219
International Bank for Reconstruction & Development	7.6250	1/19/23	26,360,000	37,138,604
Integra Telecom Holdings, Inc.	0.0000	2/22/19	748,092	749,027
Intel Corp.	1.9500	10/1/16	13,559,000	13,813,963
Intel Corp.	4.0000	12/15/32	37,000,000	38,487,141
Intel Corp.	4.2500	12/15/42	35,000,000	36,465,205
Intelsat Jackson Holdings S.A.	0.0000	6/30/19	3,905,000	3,894,749
Intelsat Jackson Holdings S.A.	5.5000	8/1/23	1,700,000	1,604,375
Interactive Data Corp.	5.8750	4/15/19	1,026,000	1,036,260

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Interactive Data Corp.	0.0000	4/23/19	2,039,701	2,051,389
Inter-American Development Bank	7.0000	6/15/25	25,000,000	35,156,200
International Lease Finance Corp.	5.8750	8/15/22	520,000	577,200
International Lease Finance Corp.	4.6250	4/15/21	7,000	7,245
Interstate Power & Light Company	3.2500	12/1/24	20,500,000	21,075,784
Intralot Capital Luxembourg S.A.	6.0000	5/15/21	513,000	484,847
Invitation Homes 2015-SFR2 E	0.0000	6/17/32	5,250,000	5,250,000
Ironshore Holdings (US), Inc.	8.5000	5/15/20	4,500,000	5,464,616
Islamic Republic of Pakistan	7.2500	4/15/19	1,502,000	1,544,462
Islamic Republic of Pakistan	8.2500	4/15/24	651,000	682,541
Israel Chemicals, Ltd.	4.5000	12/2/24	105,000,000	107,226,000
State of Israel	2.0600	2/1/17	25,000,000	25,000,000
State of Israel	7.2500	12/15/28	20,000,000	27,500,000
State of Israel	1.8100	11/1/17	10,000,000	10,000,000
State of Israel	3.0100	1/1/20	50,000,000	48,183,500
State of Israel	2.9500	8/1/19	20,000,000	20,000,000
State of Israel	1.3100	8/1/15	5,000,000	5,000,000
State of Israel	1.7100	4/1/16	10,000,000	10,000,000
State of Israel	1.0219	9/1/15	15,000,000	15,000,000
iStar Financial, Inc.	4.0000	11/1/17	225,000	222,188
iStar Financial, Inc.	5.0000	7/1/19	220,000	220,000
iStar Financial, Inc.	3.0000	11/15/16	675,000	799,457
J. Crew Group, Inc.	0.0000	2/26/21	525,000	488,085
Jackson National Life Global Funding	2.3000	4/16/19	10,800,000	10,928,682
Jaguar Holding Company	9.5000	12/1/19	660,000	709,500
Japan Finance Organization for Municipalities	2.1250	3/6/19	50,000,000	50,899,000
Jarden Corp.	1.8750	9/15/18	470,000	805,171
JCH Parent, Inc.	11.2500	3/15/19	538,687	484,818
Jefferies Finance, LLC	7.3750	4/1/20	890,000	863,300
Jefferies Finance, LLC	6.8750	4/15/22	400,000	372,000
Jingrui Holdings, Ltd.	13.6250	8/8/19	250,000	241,875
J.M. Smucker Company	3.5000	10/15/21	43,405,000	45,795,704
John Deere Capital Corp.	3.3500	6/12/24	20,000,000	21,093,580
Johnson & Johnson	5.1500	7/15/18	60,000,000	67,662,600
Johnson Controls, Inc.	2.6000	12/1/16	20,000,000	20,493,500
Johnson Controls, Inc.	3.6250	7/2/24	5,000,000	5,180,970
J.P. Morgan Chase & Company	3.2500	9/23/22	2,990,000	3,057,897
J.P. Morgan Chase & Company	5.4640	1/15/49	5,000,000	5,219,975
J.P. Morgan Chase & Company	6.0751	2/12/51	9,257,500	9,742,278
J.P. Morgan Chase & Company	3.8046	6/10/27	7,500,000	7,305,323
J.P. Morgan Chase & Company	4.1280	1/15/32	5,000,000	5,005,960
JPM-Bank One Corp	8.0000	4/29/27	30,000,000	41,663,730
JPMBB 2014-C23 D	3.9606	9/15/47	8,050,000	7,331,851
J.P. Morgan Chase & Company	2.6000	1/15/16	25,951,000	26,309,331
J.P. Morgan Chase & Company	3.2000	1/25/23	35,000,000	35,582,365
J.P. Morgan Chase & Company	7.9000	4/29/49	32,000,000	34,440,000
J.P. Morgan Chase & Company	3.8750	9/10/24	20,000,000	20,517,800
J.P. Morgan Chase & Company	4.1250	12/15/26	50,000,000	51,834,900
J.P. Morgan Chase & Company	6.1000	10/1/24	13,000,000	13,390,000
J.P. Morgan Chase & Company	7.9000	12/31/49	570,000	613,463
J.P. Morgan Chase & Company	6.7500	12/31/49	930,000	1,009,050
J.P. Morgan Chase & Company	6.1000	12/31/49	310,000	319,300
Jurassic Holdings III, Inc.	6.8750	2/15/21	425,000	369,750
Hovnanian Enterprises, Inc.	7.2500	10/15/20	230,000	241,500
Kaisa Group Holdings, Ltd.	12.8750	9/18/17	200,000	112,038
KazMunayGas National Company	6.0000	11/7/44	2,639,000	2,109,221
KazMunayGas National Company	9.1250	7/2/18	1,428,000	1,550,522
KazMunayGas National Company	4.8750	5/7/25	2,413,000	2,081,213
KazMunayGas National Company	7.0000	5/5/20	3,389,000	3,442,072
Kellogg Company	4.4500	5/30/16	3,110,000	3,239,102
Kellogg Company	1.8750	11/17/16	21,325,000	21,647,029
Kennedy-Wilson, Inc.	5.8750	4/1/24	240,000	240,600
Keuka Park, Ltd. 2013-1A D	3.4562	10/21/24	1,500,000	1,442,967

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Key Bank	6.9500	2/1/28	20,000,000	26,626,560
KeyCorp	5.1000	3/24/21	3,000,000	3,407,265
Kimberly Clark Corp.	6.3750	1/1/28	30,000,000	38,471,880
Kimberly Clark Corp.	6.2500	7/15/18	27,000,000	31,036,932
Kimberly-Clark de Mexico	3.2500	3/12/25	50,000,000	50,243,500
Kinder Morgan Energy Partners, LP	3.9500	9/1/22	10,000,000	10,156,420
Kinder Morgan Energy Partners, LP	5.0000	3/1/43	10,000,000	9,766,670
Kinder Morgan Energy Partners, LP	5.5000	3/1/44	10,000,000	10,459,930
Kinder Morgan, Inc.	7.7500	1/15/32	63,980,000	78,743,129
Kinder Morgan, Inc.	3.0500	12/1/19	20,000,000	20,198,480
Kinder Morgan, Inc.	4.3000	6/1/25	25,000,000	25,661,100
Kinder Morgan, Inc.	5.3000	12/1/34	25,320,000	26,157,611
Kinder Morgan, Inc.	5.0500	2/15/46	28,000,000	27,962,732
KKR Group Finance Company	6.3750	9/29/20	10,000,000	11,757,700
KKR Group Finance Company III	5.1250	6/1/44	70,000,000	72,425,010
Koosharem, LLC	0.0000	5/15/20	872,813	866,266
Korea East-West Power Company	2.5000	6/2/20	23,000,000	23,233,312
Korea Exchange Bank	2.5000	6/12/19	50,000,000	50,484,900
Kraft Foods Group, Inc.	1.6250	6/4/15	31,071,000	31,123,106
Kroger Company	3.9000	10/1/15	30,500,000	30,968,389
Kronos, Inc.	0.0000	10/30/19	1,496,010	1,501,216
Kronos, Inc.	0.0000	4/30/20	300,000	307,688
L-3 Communications Corp.	3.9500	5/28/24	13,948,000	14,314,916
La Quinta	0.0000	2/19/21	1,661,679	1,669,214
Laboratory Corp. of America	3.1250	5/15/16	28,280,000	28,909,230
Laboratory Corp. of America	3.6000	2/1/25	47,000,000	47,191,807
Lam Research Corp.	2.7500	3/15/20	15,000,000	15,083,790
Lam Research Corp.	3.8000	3/15/25	25,000,000	25,143,025
Las Vegas Valley Nevada Water District	5.0000	6/1/39	3,000,000	3,472,260
Laureate Education, Inc.	10.0000	9/1/19	340,000	321,300
LBUBS 2007-C1	5.4840	2/15/40	5,375,000	5,608,420
LCCM 2014-909 E	3.8979	5/15/31	5,000,000	4,937,845
LCM XVIII LP 18A D	4.0562	4/20/27	2,250,000	2,175,750
LCM XVIII LP 18A E	5.6062	4/20/27	3,000,000	2,746,800
Republic of Lebanon	6.0000	1/27/23	3,635,000	3,649,358
Republic of Lebanon	6.3750	3/9/20	4,000,000	4,120,000
Republic of Lebanon	9.0000	3/20/17	1,002,000	1,077,881
Lenar Corp.	4.7500	11/15/22	120,000	122,100
Lenar Corp.	4.5000	11/15/19	621,000	638,078
Leslie's Poolmart, Inc.	0.0000	10/16/19	398,977	397,313
Level 3 Communications, Inc.	8.8750	6/1/19	350,000	368,375
Level 3 Financing, Inc.	5.3750	8/15/22	480,000	493,949
Level 3 Financing, Inc.	5.6250	2/1/23	860,000	883,650
Level 3 Financing, Inc.	7.0000	6/1/20	640,000	683,200
Level 3 Financing, Inc.	8.1250	7/1/19	460,000	483,575
Level 3 Financing, Inc.	8.6250	7/15/20	1,080,000	1,170,450
Level 3 Financing, Inc.	0.0000	1/31/22	2,125,000	2,139,280
Level 3 Financing, Inc.	0.0000	1/15/20	2,350,000	2,358,331
LIN Television Corp.	5.8750	11/15/22	780,000	795,600
Lincoln National Corp.	6.1500	4/7/36	20,000,000	24,708,040
Live Nation Entertainment, Inc.	7.0000	9/1/20	350,000	372,750
Live Nation Entertainment, Inc.	5.3750	6/15/22	250,000	255,000
Lloyd's Bank plc	1.7500	3/16/18	100,000,000	100,533,600
LMI Aerospace, Inc.	7.3750	7/15/19	390,000	392,925
Lockheed Martin Corp.	3.3500	9/15/21	27,730,000	29,426,605
Lockheed Martin Corp.	4.0700	12/15/42	30,312,000	31,660,611
Lockheed Martin Corp.	3.8000	3/1/45	11,000,000	10,934,572
Lodha Developers International, Ltd.	12.0000	3/13/20	2,000,000	1,950,000
Logan Property Holdings Company, Ltd.	11.2500	6/4/19	1,000,000	940,703
LBMLT 2006-10 2A2	0.2837	11/25/36	1,021,221	511,012
LBMLT 2006-10 2A3	0.3337	11/25/36	14,086,686	7,112,748
LBMLT 2006-10 2A4	0.3938	11/25/36	2,768,989	1,413,037
LBMLT 2006-11 1A	0.3337	12/25/36	13,210,644	8,765,130

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
LBMLT 2006-2 1A	0.3538	3/25/46	13,930,130	9,811,214
Longfor Properties Company, Ltd.	6.7500	1/29/23	250,000	246,825
Louisiana-Pacific Corp.	7.5000	6/1/20	640,000	683,200
Lower Colorado River Authority Texas	5.0000	5/15/24	150,000	179,858
Lower Colorado River Authority Texas	5.0000	5/15/26	155,000	185,613
Lowes Companies, Inc.	6.8750	2/15/28	28,000,000	37,822,988
Lowes Companies, Inc.	3.8000	11/15/21	29,567,000	32,331,662
Lowes Companies, Inc.	3.8750	9/15/23	11,135,000	12,194,440
LSTAR Securities Investment Trust 2015-3 A	2.1760	3/1/20	5,000,000	4,962,911
LTS Buyer, LLC	0.0000	4/13/20	1,266,777	1,264,408
MacDermid, Inc.	0.0000	6/7/20	1,645,875	1,659,248
MacDermid, Inc.	0.0000	6/6/20	872,779	877,780
Macquarie Bank, Ltd.	1.6500	3/24/17	30,000,000	30,151,860
Macy's Retail Holdings, Inc.	2.8750	2/15/23	2,900,000	2,882,925
Madison Park Funding XVI, Ltd. 2015-16A C	4.0016	4/20/26	1,000,000	972,900
Magellan Midstream Partners, LP	3.2000	3/15/25	10,000,000	9,975,050
Magellan Midstream Partners, LP	3.2000	3/15/45	15,000,000	14,531,025
Magna International, Inc.	3.6250	6/15/24	30,000,000	30,564,720
Magnolia BC S.A.	9.0000	8/1/20	303,000	336,812
Magyar Export-Import Bank	4.0000	1/30/20	1,099,000	1,122,354
Majapahit Holding B.V.	7.7500	10/17/16	1,374,000	1,488,523
Mallinckrodt International Finance S.A.	5.7500	8/1/22	870,000	898,275
Mallinckrodt International Finance S.A.	0.0000	3/19/21	748,120	749,213
Marathon Petroleum Corp.	3.6250	9/15/24	15,000,000	15,170,955
Markwest Energy Partners, LP	6.5000	8/15/21	90,000	94,275
Markwest Energy Partners, LP	6.2500	6/15/22	100,000	104,500
Markwest Energy Partners, LP	4.5000	7/15/23	170,000	168,300
Marsh & McLennan Companies, Inc.	3.5000	6/3/24	5,000,000	5,158,870
Marsh & McLennan Companies, Inc.	3.5000	3/10/25	15,000,000	15,398,280
Maryland Health & Higher Educational Facilities Authority	5.0000	8/15/42	1,940,000	2,184,401
Masonite International Corp.	5.6250	3/15/23	417,000	427,425
Massmutual Global Funding	2.3000	9/28/15	40,750,000	41,133,702
Massmutual Global Funding	2.1000	8/2/18	20,000,000	20,394,120
Massmutual Global Funding	3.6000	4/9/24	23,000,000	24,372,801
Mastercard, Inc.	3.3750	4/1/24	16,000,000	16,844,544
MARS 2008-3 A1	0.6038	8/25/37	9,911,529	7,213,375
McDonald's Corp.	6.3750	1/8/28	30,000,000	38,624,880
McDonald's Corp.	5.3500	3/1/18	42,062,000	46,919,488
MCC Iowa, LLC	0.0000	1/29/21	628,538	624,217
MDC Partners, Inc.	6.7500	4/1/20	640,000	674,400
MDC-GMTN B.V.	3.2500	4/28/22	30,000,000	31,125,000
Media General, Inc.	0.0000	7/31/20	1,101,852	1,108,463
Mediacom Broadband, LLC	5.5000	4/15/21	470,000	474,700
Medtronic, Inc.	2.7500	4/1/23	32,000,000	32,068,832
MEG Energy Corp.	6.5000	3/15/21	390,000	360,750
MEG Energy Corp.	7.0000	3/31/24	2,479,000	2,336,458
MEG Energy Corp.	0.0000	3/21/20	1,546,007	1,485,720
Memorial Resource Development Corp.	5.8750	7/1/22	1,050,000	987,000
Merck & Company, Inc.	0.2329	5/18/18	20,000,000	20,061,680
Meritage Homes Corp.	4.5000	3/1/18	697,000	709,198
MLMI 2006-A3 6A1	5.3407	5/25/36	2,215,805	2,092,857
Met Life Global Funding	1.7000	6/29/15	14,325,000	14,369,408
Met Life Global Funding	3.0000	1/10/23	27,775,000	28,102,717
Met Life Global Funding	1.8750	6/22/18	41,500,000	42,006,964
MetLife, Inc.	5.7000	6/15/35	28,700,000	36,392,633
MetLife, Inc.	3.0000	3/1/25	2,755,000	2,761,017
Metropolitan Washington Airports Authority	5.0000	10/1/53	3,500,000	3,742,550
MGM Resorts International	8.6250	2/1/19	420,000	478,800
MGM Resorts International	6.7500	10/1/20	140,000	150,150
MGM Resorts International	6.6250	12/15/21	580,000	619,515
MGM Resorts International	6.0000	3/15/23	790,000	811,725
MGM Resorts International	0.0000	12/13/19	1,047,321	1,045,248
Miami-Dade County Florida Aviation Revenue	5.0000	10/1/35	5,000,000	5,627,250

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Michaels Stores, Inc.	0.0000	1/28/20	750,000	753,683
Micron Technology, Inc.	5.5000	2/1/25	323,000	325,423
Microsoft Corp.	4.2000	6/1/19	40,000,000	44,290,280
Microsoft Corp.	3.5000	11/15/42	21,000,000	20,212,248
Microsoft Corp.	1.8500	2/12/20	3,300,000	3,331,373
Microsoft Corp.	2.3750	2/12/22	26,000,000	26,187,746
Microsoft Corp.	4.0000	2/12/55	10,000,000	9,983,070
Midcontinent Communications & Midcontinent Finance Corp.	6.2500	8/1/21	1,390,000	1,445,600
Millennium Laboratories	0.0000	4/16/21	1,246,859	1,257,769
Minerals Technologies. Inc.	0.0000	4/14/21	819,264	824,724
Minnesota Mining & Manufacturing Company	6.3750	2/15/28	35,000,000	47,081,405
Mirant Mid-Atlantic, LLC	10.0600	12/30/28	457,918	499,703
Mirant Mid-Atlantic, LLC	9.1250	6/30/17	600,782	633,825
State of Mississippi	5.0000	10/1/26	220,000	274,833
Mitchell International, Inc.	0.0000	10/1/21	375,000	372,891
Mitchell International, Inc.	0.0000	10/13/20	986,333	988,591
Mizuho Bank, Ltd.	1.8000	3/26/18	40,000,000	40,087,880
Mizuho Bank, Ltd.	3.2000	3/26/25	700,000	699,153
Mizuho Financial Group Cayman 3, Ltd.	4.6000	3/27/24	15,000,000	16,106,790
Mobile Mini, Inc.	7.8750	12/1/20	250,000	263,750
Monsanto Company	4.6500	11/15/43	15,000,000	16,722,225
Monsanto Company	1.8500	11/15/18	23,000,000	23,221,858
Morgan Stanley	4.3500	9/8/26	15,000,000	15,723,960
Morgan Stanley	6.2500	8/28/17	31,600,000	34,908,899
Morgan Stanley	3.8750	4/29/24	15,000,000	15,773,760
Morgan Stanley	6.0000	4/28/15	45,000,000	45,148,320
Morgan Stanley	4.3000	1/27/45	25,000,000	25,905,675
Morgan Stanley	3.7000	10/23/24	3,080,000	3,211,153
Morgan Stanley	5.5500	12/31/49	750,000	757,500
Morgan Stanley	5.4500	12/31/49	730,000	735,475
Morgan Stanley	3.4455	7/13/29	5,400,000	5,162,719
Marathon Petroleum Corp.	5.1250	3/1/21	10,000,000	11,247,920
Marathon Petroleum Corp.	3.5000	3/1/16	18,000,000	18,393,048
MPI 2 Acquisition Canco, Inc.	9.8750	8/15/18	1,050,000	1,116,938
MPLX LP	4.0000	2/15/25	29,000,000	29,232,058
Marathon Oil Corp.	0.9000	11/1/15	19,500,000	19,504,056
Marathon Oil Corp.	2.8000	11/1/22	35,000,000	34,089,790
MSHLC 2007-1 A	0.2738	12/25/31	2,688,526	2,540,899
Mubadala GE Capital, Ltd.	3.0000	11/10/19	25,000,000	24,929,100
Mueller Water Products, Inc.	0.0000	11/4/21	598,500	602,235
Multiplan, Inc.	0.0000	3/19/21	1,017,347	1,015,623
Mutual of Omaha Insurance Company	4.2733	7/15/54	30,800,000	31,526,264
Mylan, Inc.	3.7500	9/15/15	90,000	400,107
NAI Entertainment Holdings	5.0000	8/1/18	240,000	248,700
National Archive	8.5000	9/1/19	4,412,026	5,159,613
National Australia Bank	2.7500	3/9/17	12,000,000	12,392,568
National Australia Bank	3.0000	1/20/23	30,000,000	30,615,720
National Mentor Holdings, Inc.	0.0000	1/31/21	573,552	574,197
National Rural Utilities Cooperative Finance Corp.	2.3500	6/15/20	10,000,000	10,150,970
National Rural Utilities Cooperative Finance Corp.	3.4000	11/15/23	67,000,000	71,060,133
National Rural Utilities Cooperative Finance Corp.	2.8500	1/27/25	19,250,000	19,398,841
National Rural Utilities Cooperative Finance Corp.	10.3750	11/1/18	10,000,000	12,956,320
National Vision, Inc.	0.0000	3/5/21	1,212,872	1,201,756
Nationwide Health Properties	6.9000	10/1/37	8,040,000	10,657,374
Nationwide Mutual Insurance Company	4.9500	4/22/44	12,000,000	12,924,984
National Oilwell Varco, Inc.	2.6000	12/1/22	18,060,000	17,746,027
Navient Corp.	5.0000	10/26/20	830,000	814,438
Neiman Marcus Group, Ltd.	8.0000	10/15/21	1,180,000	1,250,800
Neiman Marcus Group, Ltd.	0.0000	10/25/20	1,350,000	1,347,469
NES Rentals Holdings, Inc.	7.8750	5/1/18	680,000	686,800
NetApp, Inc.	3.3750	6/15/21	2,945,000	3,004,489
Netflix, Inc.	5.5000	2/15/22	70,000	71,575
Netflix, Inc.	5.7500	3/1/24	730,000	743,688

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
New Albertson's, Inc.	0.0000	6/25/21	498,747	501,136
County of New Castle Delaware	5.0000	10/1/38	1,820,000	2,177,994
New Jersey Economic Development Authority	5.0000	3/1/21	1,000,000	1,121,380
New Jersey Health Care Facilities Financing Authority	5.0000	7/1/44	1,660,000	1,856,660
State of New Jersey	5.0000	6/1/23	4,000,000	4,710,720
New Lightsquared, LLC	0.0000	12/16/20	15,397,000	15,397,000
New York City Municipal Water Finance Authority	5.0000	6/15/45	1,350,000	1,546,911
New York State Dormitory Authority	5.0000	3/15/29	2,215,000	2,652,662
New York State Thruway Authority	5.0000	1/1/32	2,080,000	2,415,795
Newell Rubbermaid, Inc.	2.8750	12/1/19	15,000,000	15,285,885
Newfield Exploration Company	5.3750	1/1/26	325,000	328,289
Newmont Mining Corp.	3.5000	3/15/22	35,000,000	33,990,740
News America, Inc.	3.0000	9/15/22	2,980,000	3,015,906
Nexstar Broadcasting, Inc.	6.8750	11/15/20	370,000	390,350
Nextera Energy Capital Holdings, Inc.	4.5000	6/1/21	30,100,000	33,231,905
NGL Energy Partners, LP	6.8750	10/15/21	630,000	658,350
NGPL PipeCo, LLC	7.1190	12/15/17	680,000	677,450
Nielsen Finance, LLC	5.0000	4/15/22	316,000	317,975
Nippon Life Insurance Company	5.1000	10/16/44	45,000,000	48,768,750
Nissan Motor Corp.	1.9500	9/12/17	8,777,000	8,916,844
Nissan Motor Corp.	0.9566	9/26/16	25,000,000	25,144,050
Noble Energy, Inc.	3.9000	11/15/24	27,000,000	27,468,315
NOC-Litton Industries, Inc.	6.7500	4/15/18	40,000,000	45,599,800
Nokia Oyj	6.6250	5/15/39	400,000	474,000
Norbord, Inc.	5.3750	12/1/20	1,140,000	1,114,350
Norfolk Southern Corp.	3.0000	4/1/22	25,000,000	25,530,475
Norfolk Southern Corp.	2.9030	2/15/23	29,418,000	29,615,865
North Carolina Medical Care Commission	5.0000	6/1/40	1,000,000	1,125,470
North Carolina Medical Care Commission	5.0000	6/1/45	230,000	258,440
North Carolina Medical Care Commission	5.0000	10/1/36	5,000,000	5,792,050
Northeast Utilities	3.1500	1/15/25	10,000,000	10,099,220
Northern Trust Corp.	3.9500	10/30/25	3,330,000	3,577,352
Novelis, Inc.	0.0000	3/10/17	1,371,426	1,372,139
Novelis, Inc.	8.7500	12/15/20	1,326,000	1,420,478
NRG Energy, Inc.	6.2500	5/1/24	350,000	352,625
NRG Energy, Inc.	7.8750	5/15/21	220,000	236,500
Nuance Communications, Inc.	5.3750	8/15/20	561,000	566,610
Numericable US, LLC	0.0000	3/17/20	1,778,255	1,785,350
Numericable US, LLC	0.0000	4/21/20	1,538,433	1,544,571
Numericable Group S.A.	6.0000	5/15/22	960,000	972,000
Numericable Group S.A.	6.2500	5/15/24	570,000	577,125
Numericable Group S.A.	4.8750	5/15/19	1,320,000	1,313,400
NXP B.V.	5.7500	2/15/21	400,000	423,000
NXP B.V.	5.7500	3/15/23	870,000	924,375
NY Life Global Funding	1.6500	5/15/17	50,000,000	50,699,700
NY Life Global Funding	2.1000	1/2/19	21,000,000	21,313,740
NYC GO	4.5890	10/1/22	18,695,000	20,632,176
NYC GO	5.2060	10/1/31	10,000,000	11,808,500
NYC GO BAB	4.7870	12/1/18	6,350,000	7,036,499
NYS FHLMC A17479	5.5000	1/1/34	1,993,168	2,271,406
NYS FHLMC A27434	5.5000	10/1/34	2,069,282	2,357,521
NYS FHLMC C02653	6.0000	11/1/36	5,219,989	5,976,704
NYS FHLMC C02697	5.5000	1/1/37	1,383,290	1,550,224
NYS FHLMC C02698	6.0000	1/1/37	3,260,238	3,732,858
NYS FHLMC C02717	5.5000	2/1/37	1,897,762	2,162,637
NYS FHLMC C02718	6.0000	2/1/37	2,783,501	3,187,011
NYS FHLMC C02741	5.5000	3/1/37	1,670,986	1,904,205
NYS FHLMC C02828	5.5000	5/1/37	604,871	677,850
NYS FHLMC C02882	5.5000	6/1/37	1,291,384	1,471,644
NYS FHLMC C02889	6.0000	6/1/37	1,062,326	1,216,326
NYS FHLMC C02942	6.0000	7/1/37	2,349,672	2,690,292
NYS FHLMC C02986	6.0000	8/1/37	762,589	873,138
NYS FHLMC C03001	6.0000	9/1/37	1,916,008	2,193,762

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FHLMC C70938	6.0000	9/1/32	554,828	635,688
NYS FHLMC G00191	6.5000	2/1/24	1,252,693	1,434,143
NYS FHLMC G00203	6.0000	2/1/24	399,290	453,782
NYS FHLMC G00206	6.5000	4/1/24	595,837	682,143
NYS FHLMC G00908	6.5000	3/1/28	419,867	480,684
NYS FHLMC G01008	6.0000	12/1/28	466,724	533,100
NYS FHLMC G01018	6.0000	1/1/29	427,156	487,933
NYS FHLMC G01065	7.0000	9/1/29	637,078	702,914
NYS FHLMC G01221	6.5000	3/1/31	671,530	768,800
NYS FHLMC G01366	6.0000	1/1/32	537,263	615,534
NYS FHLMC G01367	6.5000	1/1/32	536,620	614,349
NYS FHLMC G01376	6.0000	2/1/32	387,302	440,270
NYS FHLMC G01395	6.0000	3/1/32	780,095	896,109
NYS FHLMC G01451	6.0000	9/1/32	806,201	926,760
NYS FHLMC G01500	5.5000	12/1/32	1,450,019	1,652,591
NYS FHLMC G01517	5.5000	1/1/33	563,842	639,010
NYS FHLMC G01525	5.5000	2/1/33	901,054	1,009,997
NYS FHLMC G01608	5.0000	9/1/33	4,864,652	5,474,867
NYS FHLMC G01610	5.5000	11/1/33	4,043,778	4,607,671
NYS FHLMC G01617	5.5000	11/1/33	6,451,483	7,350,388
NYS FHLMC G01636	5.5000	12/1/33	1,876,163	2,137,805
NYS FHLMC G01730	5.5000	9/1/34	1,175,698	1,340,176
NYS FHLMC G01745	5.0000	11/1/34	1,852,271	2,084,482
NYS FNMA #251637	6.5000	1/1/28	482,672	554,295
NYS FNMA #252140	6.0000	11/1/28	807,707	926,658
NYS FNMA #252158	6.0000	12/1/28	112,001	128,495
NYS FNMA #252200	5.5000	1/1/29	548,195	620,918
NYS FNMA #252201	6.0000	1/1/29	744,143	853,732
NYS FNMA #252451	6.0000	3/1/29	281,346	322,780
NYS FNMA #252627	6.0000	6/1/29	457,891	525,324
NYS FNMA #252629	6.5000	8/1/29	797,717	916,088
NYS FNMA #252654	6.0000	8/1/29	499,046	572,540
NYS FNMA #252734	7.0000	8/1/29	758,439	899,784
NYS FNMA #252766	7.0000	9/1/29	448,845	532,494
NYS FNMA #253718	6.5000	3/1/31	686,736	788,639
NYS FNMA #253908	6.5000	6/1/31	282,844	324,815
NYS FNMA #253909	6.5000	7/1/31	730,757	839,193
NYS FNMA #253969	6.5000	8/1/31	852,777	979,319
NYS FNMA #253970	6.0000	8/1/31	310,028	355,685
NYS FNMA #254080	6.5000	11/1/31	505,794	580,848
NYS FNMA #254153	6.0000	12/1/31	421,949	484,089
NYS FNMA #254154	6.0000	1/1/32	706,018	809,992
NYS FNMA #254200	6.0000	1/1/32	2,276,678	2,624,327
NYS FNMA #254221	6.0000	2/1/32	951,534	1,091,666
NYS FNMA #254222	6.5000	3/1/32	722,980	830,262
NYS FNMA #254252	6.5000	3/1/32	562,573	646,052
NYS FNMA #254253	6.0000	3/1/32	736,260	844,688
NYS FNMA #254410	6.0000	6/1/32	1,215,210	1,394,173
NYS FNMA #254411	6.0000	7/1/32	1,238,104	1,420,438
NYS FNMA #254459	6.0000	9/1/32	1,836,072	2,106,468
NYS FNMA #254600	5.5000	1/1/33	824,238	933,582
NYS FNMA #254614	5.5000	11/1/32	2,196,723	2,488,140
NYS FNMA #254647	5.5000	2/1/33	2,193,700	2,484,716
NYS FNMA #254896	5.0000	9/1/33	6,136,956	6,876,791
NYS FNMA #254912	5.0000	9/1/33	7,174,369	8,039,268
NYS FNMA #254939	5.5000	11/1/33	7,520,501	8,518,171
NYS FNMA #254961	5.5000	11/1/33	6,827,845	7,733,627
NYS FNMA #255027	5.0000	12/1/33	4,216,916	4,722,649
NYS FNMA #255124	5.0000	12/1/33	914,597	1,024,468
NYS FNMA #255125	5.5000	1/1/34	488,302	552,570
NYS FNMA #255136	5.5000	1/1/34	499,548	565,401
NYS FNMA #255137	5.0000	2/1/34	1,719,240	1,920,623
NYS FNMA #255201	5.0000	4/1/34	1,648,502	1,845,523

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #255298	5.0000	5/1/34	1,314,179	1,472,128
NYS FNMA #255299	5.5000	7/1/34	8,727,007	9,884,732
NYS FNMA #255300	5.5000	5/1/34	1,464,841	1,665,432
NYS FNMA #255307	5.0000	6/1/34	3,109,881	3,484,789
NYS FNMA #255333	5.5000	7/1/34	5,805,722	6,575,909
NYS FNMA #255345	5.5000	9/1/34	3,526,735	3,994,591
NYS FNMA #255379	6.0000	8/1/34	1,463,655	1,679,206
NYS FNMA #255420	5.5000	9/1/34	971,261	1,100,108
NYS FNMA #255443	5.5000	10/1/34	2,223,269	2,518,207
NYS FNMA #255500	5.0000	11/1/34	1,289,462	1,444,912
NYS FNMA #255503	5.5000	11/1/34	1,315,838	1,490,397
NYS FNMA #255783	5.5000	6/1/35	364,449	412,797
NYS FNMA #255784	5.0000	7/1/35	3,189,332	3,573,819
NYS FNMA #255785	5.5000	8/1/35	4,994,374	5,656,927
NYS FNMA #255786	5.0000	6/1/35	2,286,604	2,562,263
NYS FNMA #255817	5.0000	8/1/35	2,994,110	3,355,062
NYS FNMA #255848	5.0000	9/1/35	8,535,755	9,564,774
NYS FNMA #255886	5.0000	9/1/35	6,486,682	7,268,677
NYS FNMA #255914	5.0000	11/1/35	7,994,255	8,957,994
NYS FNMA #255930	5.5000	10/1/35	3,453,273	3,911,384
NYS FNMA #255931	5.5000	9/1/35	845,545	957,715
NYS FNMA #255963	5.0000	11/1/35	3,179,162	3,562,423
NYS FNMA #255964	5.5000	11/1/35	5,497,346	6,226,624
NYS FNMA #256015	5.0000	12/1/35	401,905	450,356
NYS FNMA #256052	5.5000	12/1/35	7,807,164	8,842,863
NYS FNMA #256053	5.5000	2/1/36	5,000,598	5,663,977
NYS FNMA #256058	6.0000	2/1/36	3,294,158	3,779,285
NYS FNMA #256074	6.0000	2/1/36	3,112,882	3,571,313
NYS FNMA #256092	5.5000	2/1/36	3,901,738	4,419,342
NYS FNMA #256108	5.0000	1/1/36	775,548	869,043
NYS FNMA #256165	5.0000	2/1/36	1,153,878	1,292,983
NYS FNMA #256166	5.5000	3/1/36	3,783,133	4,285,004
NYS FNMA #256362	6.0000	7/1/36	3,055,845	3,505,876
NYS FNMA #256367	6.0000	8/1/36	4,649,873	5,334,655
NYS FNMA #256368	6.5000	9/1/36	765,519	879,112
NYS FNMA #256431	6.0000	9/1/36	1,276,064	1,463,989
NYS FNMA #256439	6.0000	10/1/36	4,015,947	4,607,371
NYS FNMA #256472	6.0000	11/1/36	2,583,978	2,964,518
NYS FNMA #256569	6.0000	12/1/36	829,226	951,346
NYS FNMA #256573	5.5000	12/1/36	2,503,908	2,836,076
NYS FNMA #256574	5.5000	2/1/37	3,195,202	3,619,077
NYS FNMA #256575	5.5000	2/1/37	4,143,005	4,692,616
NYS FNMA #256654	6.0000	2/1/37	736,050	844,448
NYS FNMA #256655	5.5000	3/1/37	8,732,374	9,890,810
NYS FNMA #256656	6.0000	3/1/37	1,198,096	1,374,538
NYS FNMA #256731	5.5000	4/1/37	6,497,426	7,359,374
NYS FNMA #256787	5.5000	5/1/37	7,907,643	8,956,671
NYS FNMA #256823	5.5000	6/1/37	9,966,346	11,288,482
NYS FNMA #256864	6.0000	7/1/37	2,927,187	3,358,271
NYS FNMA #256867	5.5000	7/1/37	1,777,376	2,013,163
NYS FNMA #256897	6.0000	8/1/37	4,685,839	5,375,917
NYS FNMA #256898	5.5000	8/1/37	1,789,515	2,026,912
NYS FNMA #256933	6.0000	9/1/37	2,328,274	2,671,157
NYS FNMA #256967	5.5000	9/1/37	856,370	969,976
NYS FNMA #256983	6.0000	10/1/37	2,944,750	3,378,421
NYS FNMA #257023	5.5000	12/1/37	1,991,595	2,255,800
NYS FNMA #257052	5.5000	12/1/37	4,151,469	4,686,629
NYS FNMA #257116	5.5000	1/1/38	1,524,772	1,727,048
NYS FNMA #257313	5.5000	7/1/38	1,592,275	1,803,506
NYS FNMA #257320	5.5000	7/1/38	12,076,502	13,678,571
NYS FNMA #257346	6.0000	7/1/38	1,539,311	1,766,004
NYS FNMA #257368	5.5000	9/1/38	9,242,538	10,468,653
NYS FNMA #257385	6.0000	9/1/38	4,138,871	4,748,398

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #257440	5.5000	10/1/38	8,706,723	9,861,757
NYS FNMA #257469	5.5000	11/1/38	7,826,728	8,865,021
NYS FNMA #257525	5.5000	12/1/38	11,455,675	12,975,385
NYS FNMA #257553	5.5000	12/1/38	2,649,898	3,001,433
NYS FNMA #257560	5.0000	12/1/38	770,664	863,570
NYS FNMA #831609	6.5000	7/1/36	972,639	1,116,967
NYS FNMA #831665	6.0000	7/1/36	109,025	125,081
NYS FNMA #831780	6.0000	9/1/36	3,939,912	4,520,139
NYS FNMA #831781	5.5000	9/1/36	571,579	647,405
NYS FNMA #831848	6.0000	11/1/36	765,663	878,421
NYS FNMA #928022	6.0000	1/1/37	513,921	589,606
NYS FNMA #928068	6.0000	2/1/37	1,838,828	2,109,630
NYS FNMA #928124	5.5000	3/1/37	762,657	861,319
NYS FNMA #928180	5.5000	4/1/37	1,334,219	1,511,216
NYS FNMA #928290	5.5000	5/1/37	1,423,307	1,612,123
NYS FNMA #928378	5.5000	6/1/37	2,039,341	2,309,880
NYS FNMA #928476	6.0000	7/1/37	999,260	1,146,420
NYS FNMA #928565	6.0000	8/1/37	920,501	1,056,063
NYS FNMA #928643	6.0000	9/1/37	1,568,068	1,798,995
NYS FNMA #928819	6.0000	11/1/37	1,301,999	1,493,743
NYS FNMA #929510	5.5000	5/1/38	2,118,584	2,399,635
NYS FNMA #929662	5.0000	6/1/38	1,313,237	1,471,553
NYS FNMA #929666	5.5000	6/1/38	4,643,575	5,259,592
NYS FNMA #929773	5.5000	7/1/38	2,680,826	3,036,465
NYS FNMA #929833	5.5000	8/1/38	1,035,890	1,173,311
NYS FNMA #929843	6.0000	8/1/38	643,730	738,531
NYS FNMA #929954	5.5000	9/1/38	1,694,463	1,919,250
NYS FNMA #930040	5.5000	10/1/38	1,721,950	1,950,384
NYS FNMA #930156	5.5000	11/1/38	2,662,644	3,015,870
NYS FNMA #930161	6.0000	11/1/38	2,112,990	2,424,168
NYS FNMA #930509	4.5000	2/1/39	3,410,927	3,771,687
NYS FNMA #930534	4.0000	2/1/39	3,356,092	3,628,592
NYS FNMA #930641	4.5000	3/1/39	9,511,654	10,517,663
NYS FNMA #930746	4.0000	3/1/39	6,583,167	7,120,460
NYS FNMA #931796	4.0000	8/1/39	2,824,144	3,055,710
NYS FNMA #932180	4.5000	11/1/39	7,248,047	8,014,644
NYS FNMA #932392	4.5000	1/1/40	8,184,953	9,050,642
NYS FNMA #932567	4.5000	3/1/40	16,412,865	18,185,428
NYS FNMA #AB1950	3.5000	12/1/40	18,943,613	20,001,309
NYS FNMA #MA0007	4.0000	3/1/39	23,988,689	25,943,438
NYS FNMA #MA0014	4.0000	2/1/39	7,104,519	7,682,578
NYS FNMA #MA0040	4.5000	2/1/39	1,086,591	1,201,515
NYS FNMA #MA0055	4.5000	3/1/39	7,448,213	8,235,981
NYS FNMA #MA0159	4.0000	7/1/39	18,192,507	19,684,348
NYS FNMA #MA0183	4.5000	8/1/39	24,793,250	27,463,023
NYS FNMA #MA0191	4.0000	9/1/39	12,126,658	13,120,966
NYS FNMA #MA0215	4.5000	9/1/39	17,613,515	19,476,426
NYS FNMA #MA0220	4.0000	9/1/39	16,186,919	17,514,209
NYS FNMA #MA0248	4.0000	11/1/39	15,458,740	16,726,348
NYS FNMA #MA0277	4.0000	11/1/39	3,082,385	3,334,946
NYS FNMA #MA0292	4.5000	11/1/39	7,244,851	8,011,110
NYS FNMA #MA0302	4.0000	12/1/39	14,701,476	15,907,116
NYS FNMA #MA0335	4.0000	1/1/40	8,274,216	8,954,332
NYS FNMA #MA0336	4.5000	1/1/40	23,918,112	26,447,835
NYS FNMA #MA0368	4.0000	2/1/40	9,363,737	10,132,972
NYS FNMA #MA0369	4.5000	2/1/40	12,054,753	13,329,735
NYS FNMA #MA0450	4.5000	5/1/40	21,918,345	24,284,244
NYS FNMA #MA0637	3.5000	12/1/40	19,741,604	20,843,854
NYS FNMA #MA0643	4.0000	12/1/40	3,613,045	3,909,449
NYS FNMA MA0154	4.5000	7/1/39	23,888,394	26,414,974
Oasis Petroleum, Inc.	6.8750	3/15/22	350,000	341,250
Oceaneering International, Inc.	4.6500	11/15/24	30,000,000	30,331,050
Ohana Military Communities, LLC	5.5580	10/1/36	6,000,000	6,639,660

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Oklahoma Gas & Electric Company	6.5000	4/15/28	20,000,000	25,813,460
Omnicare, Inc.	3.5000	2/15/44	1,305,000	1,588,028
Omnicare, Inc.	4.7500	12/1/22	146,000	150,745
Omnicom Group, Inc.	3.6500	11/1/24	17,000,000	17,585,752
ON Semiconductor Corp.	2.6250	12/15/26	45,000	57,600
Oncor Electric Delivery Company	2.9500	4/1/25	15,000,000	15,143,460
Onex USI Acquisition Corp.	7.7500	1/15/21	690,000	707,250
Onex Wizard Acquisition Company	0.0000	1/29/22	1,250,000	1,263,200
Open Text Corp.	5.6250	1/15/23	1,027,000	1,065,512
Oracle Corp.	3.8750	7/15/20	35,000,000	38,348,590
Oracle Corp.	2.5000	10/15/22	30,000,000	30,001,500
Oracle Corp.	3.4000	7/8/24	25,000,000	26,279,725
Oracle Corp.	5.2500	1/15/16	10,000,000	10,372,960
Orange Co San Dist-A	5.5800	2/1/40	27,780,000	35,589,236
Republic of Uruguay	5.1000	6/18/50	4,884,862	5,094,178
Republic of Uruguay	8.0000	11/18/22	2,322,144	3,053,619
Ortho-Clinical Diagnostics	0.0000	4/24/21	1,622,802	1,609,616
Oschadbank	8.8750	3/20/18	371,000	148,400
Oshkosh Corp.	5.3750	3/1/25	251,000	258,530
Outfront Media Capital, LLC	5.6250	2/15/24	240,000	251,400
Outfront Media Capital, LLC	5.6250	2/15/24	143,000	149,792
Oversea-Chinese Banking Corp.	4.0000	10/15/24	25,000,000	26,056,500
Oversea-Chinese Banking Corp.	4.2500	6/19/24	50,000,000	52,327,950
OXEA S.ar.l.	0.0000	12/6/19	1,323,734	1,289,403
OZLM VII, Ltd. 2014-7A C	3.8566	7/17/26	1,300,000	1,253,105
OZLM VIII, Ltd. 2014-8A C	3.7754	10/17/26	2,950,000	2,808,306
OZLM XI, Ltd. 2015-11A C1	4.3177	1/30/27	3,000,000	2,960,151
OZLM XI, Ltd. 2015-11A D	5.6677	1/30/27	1,500,000	1,379,785
Pacific Emerald Pte, Ltd.	9.7500	7/25/18	1,000,000	1,057,170
Packaging Corp, of America	3.6500	9/15/24	11,885,000	11,950,546
Packers Holdings, LLC	0.0000	11/25/21	299,250	301,868
Pakuwon Prima Pte, Ltd.	7.1250	7/2/19	2,000,000	1,995,058
Par Pharmaceutical Company, Inc.	0.0000	9/30/19	847,875	848,405
Par Pharmaceutical Company, Inc.	7.3750	10/15/20	340,000	358,700
Par Pharmaceutical Company, Inc.	0.0000	9/28/19	498,737	498,700
Parker-Hannifin Corp.	3.3000	11/21/24	20,000,000	20,997,080
Parsley Energy, LLC	7.5000	2/15/22	1,080,000	1,090,800
PartnerRe Finance B, LLC	5.5000	6/1/20	12,281,000	13,979,389
Party City Holdings, Inc.	0.0000	7/27/19	2,199,432	2,200,806
Pacific Gas & Electric Company	5.1250	11/15/43	23,000,000	27,703,155
PDC Energy, Inc.	7.7500	10/15/22	50,000	52,500
Pennsylvania Economic Development Financing Authority	5.0000	12/31/22	195,000	225,556
Pennsylvania Economic Development Financing Authority	5.0000	12/31/38	3,370,000	3,678,726
Pennsylvania Electric Company	6.6250	4/1/19	20,000,000	22,881,760
Penske Automotive Group, Inc.	5.7500	10/1/22	310,000	325,500
Penske Automotive Group, Inc.	5.3750	12/1/24	590,000	607,700
Penske Truck Leasing Company	4.8750	7/11/22	82,723,000	89,494,291
Penske Truck Leasing Company	2.5000	6/15/19	10,000,000	10,013,130
Penske Truck Leasing Company	3.0500	1/9/20	50,000,000	50,837,700
Penske Truck Leasing Company	3.3750	2/1/22	30,000,000	29,990,760
Pentair Finance S.A.	5.0000	5/15/21	21,803,000	24,111,196
Pentair Finance S.A.	3.1500	9/15/22	15,000,000	14,882,520
Peoples United Financial, Inc.	3.6500	12/6/22	38,636,000	39,367,998
PepsiCo, Inc.	5.0000	6/1/18	55,000,000	60,952,210
PepsiCo, Inc.	3.6000	3/1/24	25,000,000	26,667,850
Performance Food Group	0.0000	11/7/19	448,858	450,352
Pershing Road Development Company, LLC	0.6336	9/1/26	21,943,984	19,420,426
Perstorp Holding AB	8.7500	5/15/17	900,000	931,500
Pertamina Persero PT	4.3000	5/20/23	3,044,000	3,051,610
Pertamina Persero PT	6.4500	5/30/44	2,000,000	2,150,000
Pertamina Persero PT	5.2500	5/23/21	1,915,000	2,040,222
Pertamina Persero PT	6.5000	5/27/41	4,574,000	4,911,332
Petco Animal Supplies, Inc.	0.0000	11/24/17	498,698	499,528

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Petroleos de Venezuela S.A.	6.0000	5/16/24	9,253,591	2,957,910
Petroleos de Venezuela S.A.	5.2500	4/12/17	1,496,100	618,129
Petroleos de Venezuela S.A.	8.5000	11/2/17	2,522,900	1,654,871
Petroleos de Venezuela S.A.	8.5000	11/2/17	880,400	581,064
Petroleos de Venezuela S.A.	9.7500	5/17/35	2,205,841	830,896
Petroleos de Venezuela S.A.	9.7500	5/17/35	245,628	93,461
Petroleos Mexicanos	4.8750	1/24/22	6,385,000	6,776,081
Petroleos Mexicanos	4.2500	1/15/25	15,000,000	15,203,250
Petroleos Mexicanos	3.5000	7/23/20	20,000,000	20,450,000
Petroleos Mexicanos	4.5000	1/23/26	35,000,000	35,665,000
Petroleos Mexicanos	5.6250	1/23/46	47,000,000	47,705,000
Petroleos Mexicanos	3.1250	1/23/19	12,151,000	12,394,020
Petroleos Mexicanos	4.8750	1/18/24	6,637,000	7,025,264
Petroleos Mexicanos	6.3750	1/23/45	10,663,000	11,921,234
Petronas Capital, Ltd.	5.2500	8/12/19	537,000	600,860
Petronas Capital, Ltd.	7.8750	5/22/22	679,000	889,497
Petronas Capital, Ltd.	3.5000	3/18/25	1,000,000	1,009,520
Petronas Capital, Ltd.	4.5000	3/18/45	350,000	351,011
Petronas Capital, Ltd.	4.5000	3/18/45	650,000	651,879
PetSmart, Inc.	0.0000	12/14/22	1,240,000	1,250,738
Pharmacia Corp.	6.7500	12/15/27	30,000,000	40,217,010
Pfizer, Inc.	3.4000	5/15/24	42,000,000	44,084,502
Pharmaceutical Product Development, LLC	0.0000	12/5/18	1,072,258	1,074,193
Phillips 66	4.3000	4/1/22	25,415,000	27,710,483
Phillips 66	2.9500	5/1/17	12,000,000	12,411,336
Phillips 66	4.6500	11/15/34	20,000,000	21,191,720
Phillips 66	2.6460	2/15/20	7,000,000	7,029,470
Phillips 66	3.6050	2/15/25	15,000,000	15,025,245
Phillips 66	3.6050	2/15/25	6,000,000	6,015,678
Pinnacle Entertainment, Inc.	6.3750	8/1/21	100,000	106,000
Pinnacle Entertainment, Inc.	0.0000	8/13/20	972,157	973,372
Pinnacle Park CLO, Ltd. 2014-1A E	5.2033	4/15/26	1,000,000	897,920
Pitney Bowes, Inc.	4.7500	1/15/16	27,800,000	28,625,660
Plains All American Pipeline, LP	3.6000	11/1/24	36,250,000	36,394,891
Plains All American Pipeline, LP	2.6000	12/15/19	13,000,000	13,061,230
Platform Specialty Products Corp.	6.5000	2/1/22	774,000	808,830
Ply Gem Industries, Inc.	6.5000	2/1/22	505,000	492,375
Ply Gem Industries, Inc.	0.0000	1/17/21	939,934	932,890
PNC Bank, N.A.	5.2500	1/15/17	1,500,000	1,607,379
PNC-National City Corp.	6.8750	5/15/19	33,000,000	38,937,327
PNC Funding Corp.	5.6250	2/1/17	37,500,000	40,312,762
Post Holdings, Inc.	0.0000	4/17/22	324,183	325,310
Potash Corp. of Saskatchewan, Inc.	3.0000	4/1/25	20,000,000	20,026,740
Power Sector Assets & Liabilities Management Corp.	7.3900	12/2/24	133,000	178,386
Power Sector Assets & Liabilities Management Corp.	7.3900	12/2/24	541,000	725,616
Power Sector Assets & Liabilities Management Corp.	7.2500	5/27/19	109,000	129,981
Power Sector Assets & Liabilities Management Corp.	7.2500	5/27/19	476,000	568,225
PPL Energy Supply, LLC	6.2000	5/15/16	20,000,000	20,686,880
Pratama Agung Pte, Ltd.	6.2500	2/24/20	2,000,000	1,957,374
Praxair, Inc.	3.0000	9/1/21	5,865,000	6,124,292
Praxair, Inc.	2.4500	2/15/22	35,500,000	35,609,588
President & Fellows of Harvard College	5.6250	10/1/38	25,000,000	33,178,000
Pricoa Global Funding I	2.2000	5/16/19	15,000,000	15,179,520
Principal Financial Global Fund	0.7728	1/10/31	12,000,000	10,484,916
Principal Life Funding	5.5500	4/27/15	30,000,000	30,102,750
Principal Life Funding	1.0000	12/11/15	20,000,000	20,067,940
Private Colleges & Universities Authority Georgia	5.0000	4/1/44	2,500,000	2,740,725
Private Export Funding Corp.	2.8000	5/15/22	73,609,000	76,572,940
Procter & Gamble Company	6.4500	1/15/26	35,400,000	46,943,940
Procter & Gamble Company	5.5500	3/5/37	21,086,000	27,919,656
Progress Energy, Inc.	3.1500	4/1/22	2,200,000	2,267,709
Project Homestake Merger Corp.	8.8750	3/1/23	805,000	807,013
Prologis, LP	6.8750	3/15/20	1,751,000	2,064,991

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Province of British Columbia	6.5000	1/15/26	38,390,000	52,262,188
Province of British Columbia	1.2000	4/25/17	61,486,000	61,948,313
Province of British Columbia	2.0000	10/23/22	45,000,000	45,048,555
Province of Saskatchewan	9.3750	12/15/20	35,000,000	48,082,965
Province of Manitoba	1.7500	5/30/19	48,241,000	48,799,534
Province of Manitoba	2.1000	9/6/22	55,000,000	55,028,435
Province of Manitoba	1.1250	6/1/18	20,000,000	19,962,200
Province of New Brunswick	5.2000	2/21/17	20,107,000	21,742,282
Province of New Brunswick	2.7500	6/15/18	15,725,000	16,473,824
Province of Nova Scotia	5.1250	1/26/17	10,000,000	10,784,640
Province of Ontario	1.6000	9/21/16	36,000,000	36,490,572
Province of Ontario	4.7500	1/19/16	25,000,000	25,851,750
Province of Ontario	3.0000	7/16/18	20,000,000	21,107,420
Province of Ontario	1.6500	9/27/19	23,000,000	23,091,310
Province of Ontario	1.1000	10/25/17	15,000,000	15,032,130
Province of Ontario	2.0000	1/30/19	40,000,000	40,894,960
Prudential Financial, Inc.	4.7500	9/17/15	23,484,000	23,903,072
Prudential Insurance Company	8.3000	7/1/25	34,111,000	46,782,452
Prudential-Pricoa Global Funding	1.6000	5/29/18	9,360,000	9,367,450
Public Storage, Inc.	0.0000	N/A	1,000,000	25,880,000
PulteGroup, Inc.	6.3750	5/15/33	770,000	796,950
Punch Taverns Finance B, Ltd.	5.2670	3/30/24	319,839	453,050
QEP Resources, Inc.	5.3750	10/1/22	810,000	795,825
Hydro-Quebec	1.3750	6/19/17	45,000,000	45,430,020
Hydro-Quebec	9.4000	2/1/21	28,850,000	39,447,211
Hydro-Quebec	2.0000	6/30/16	20,000,000	20,351,060
Province of Quebec	5.0000	3/1/16	10,000,000	10,412,400
Province of Quebec	5.1250	11/14/16	20,000,000	21,413,860
Province of Quebec	2.6250	2/13/23	10,000,000	10,305,070
Quest Diagnostics, Inc.	3.5000	3/30/25	15,000,000	15,000,420
Quikrete Holdings, Inc.	0.0000	9/18/20	250,000	251,406
Quintiles Transnational Corp.	0.0000	6/8/18	425,000	426,993
QVC, Inc.	4.4500	2/15/25	15,000,000	15,099,975
Radian Group, Inc.	5.5000	6/1/19	523,000	545,881
Radian Group, Inc.	2.2500	3/1/19	310,000	496,970
Radio One, Inc.	9.2500	2/15/20	267,000	254,985
Ralston Purina Company	7.7500	10/1/15	32,525,000	33,539,943
RAMP Series 2003-RS2 Trust 2003 AI5	5.9910	3/25/33	4,903,244	4,926,942
Range Resources Corp.	5.0000	3/15/23	420,000	417,900
RCN Telecom Services, LLC	8.5000	8/15/20	705,000	747,300
Realogy Corp.	0.0000	3/5/20	1,246,843	1,247,236
Realogy Group, LLC	4.5000	4/15/19	787,000	796,837
Realogy Group, LLC	5.2500	12/1/21	603,000	612,045
Realogy Group, LLC	7.6250	1/15/20	890,000	957,862
Regal Cinemas Corp.	0.0000	3/25/22	2,000,000	2,006,560
Regal Entertainment Group	5.7500	2/1/25	120,000	120,000
Regency Energy Partners, LP	5.0000	10/1/22	443,000	460,720
Reliance Industries, Ltd.	4.8750	2/10/45	50,000,000	47,463,450
Reliance Industries, Ltd.	4.1250	1/28/25	22,500,000	22,690,327
Reliance Standard Life Global Funding II	2.5000	4/24/19	32,000,000	32,437,280
RenaissanceRe Finance, Inc.	3.7000	4/1/25	50,000,000	50,023,100
Republic of Chile	3.1250	3/27/25	1,018,000	1,066,355
Republic of Chile	3.6250	10/30/42	479,000	470,019
Republic of Chile	3.8750	8/5/20	1,370,000	1,495,355
Republic of Colombia	7.3750	9/18/37	5,318,000	7,099,530
Republic of Colombia	7.3750	1/27/17	1,048,000	1,158,040
Republic of Colombia	4.0000	2/26/24	2,622,000	2,703,282
Republic of Colombia	4.3750	7/12/21	2,645,000	2,803,700
Republic of Costa Rica	4.2500	1/26/23	1,859,000	1,768,578
Republic of Costa Rica	7.1580	3/12/45	1,290,000	1,328,700
Republic of Cote D'Ivoire	6.3750	3/3/28	2,500,000	2,506,250
Republic of Croatia	5.5000	4/4/23	4,090,000	4,340,513
Republic of Croatia	6.2500	4/27/17	1,177,000	1,250,562

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Republic of Croatia	6.6250	7/14/20	5,183,000	5,746,651
Republic of Ecuador	7.9500	6/20/24	1,604,000	1,420,518
Republic of El Salvador	7.3750	12/1/19	423,000	460,012
Republic of El Salvador	7.3750	12/1/19	464,000	504,600
Republic of El Salvador	7.6250	2/1/41	1,284,000	1,325,730
Republic of El Salvador	7.7500	1/24/23	1,998,000	2,215,282
Republic of Finland	6.9500	2/15/26	27,000,000	36,572,931
Republic of Ghana	7.8750	8/7/23	1,332,845	1,263,697
Republic of Ghana	8.5000	10/4/17	1,526,000	1,563,921
Republic of Indonesia	5.8750	3/13/20	6,843,000	7,754,008
Republic of Indonesia	6.8750	3/9/17	914,000	1,003,115
Republic of Indonesia	6.8750	3/9/17	239,000	262,302
Republic of Indonesia	5.8750	1/15/24	3,360,000	3,886,680
Republic of Indonesia	4.1250	1/15/25	600,000	616,602
Republic of Indonesia	4.6250	4/15/43	10,047,000	9,808,384
Republic of Indonesia	4.1250	1/15/25	1,400,000	1,436,750
Republic of Indonesia	5.8750	1/15/24	3,365,000	3,890,781
Republic of Kazakhstan	3.8750	10/14/24	3,460,000	3,196,694
Republic of Kazakhstan	4.8750	10/14/44	645,000	554,264
Republic of Kenya	5.8750	6/24/19	394,000	405,524
Republic of Kenya	6.8750	6/24/24	3,436,000	3,588,043
Republic of Panama	6.7000	1/26/36	1,808,000	2,368,480
Republic of Panama	8.8750	9/30/27	2,382,000	3,507,495
Republic of Panama	5.2000	1/30/20	951,000	1,057,987
Republic of Peru	6.5500	3/14/37	5,851,000	7,789,144
Republic of Peru	7.1250	3/30/19	696,000	831,720
Republic of Peru	7.3500	7/21/25	2,154,000	2,929,440
Republic of Poland	4.0000	1/22/24	4,879,000	5,357,142
Republic of Poland	6.3750	7/15/19	7,050,000	8,297,145
Republic of South Africa	4.6650	1/17/24	2,592,000	2,741,040
Republic of South Africa	5.3750	7/24/44	954,000	1,025,168
Republic of South Africa	5.5000	3/9/20	1,922,000	2,108,184
Republic of the Philippines	4.0000	1/15/21	2,275,000	2,490,988
Republic of the Philippines	4.2000	1/21/24	1,755,000	1,965,600
Republic of the Philippines	4.2000	1/21/24	3,241,000	3,629,920
Republic of the Philippines	6.3750	1/15/32	6,061,000	8,235,384
Republic of Turkey	5.7500	3/22/24	8,289,000	9,218,197
Republic of Turkey	6.6250	2/17/45	7,565,000	9,359,418
Republic of Turkey	7.0000	3/11/19	5,864,000	6,655,054
Republic of Turkey	7.5000	7/14/17	1,984,000	2,207,398
Rexnord, LLC	0.0000	8/21/20	1,247,548	1,249,188
Reynolds Group Holdings, Ltd.	0.0000	12/31/18	1,996,505	2,007,736
Reynolds Group Issuer, Inc.	5.7500	10/15/20	301,000	311,159
RHP Hotel Properties, LP	5.0000	4/15/21	770,000	787,325
Rialto Holdings, LLC	7.0000	12/1/18	620,000	644,800
Rite Aid Corp.	6.7500	6/15/21	889,000	945,674
Rite Aid Corp.	6.1250	4/1/23	1,193,000	1,222,825
Rite Aid Corp.	0.0000	6/11/21	1,250,000	1,254,287
Riverbed Technology, Inc.	0.0000	2/25/22	385,000	389,235
Rizal Commercial Banking Corp.	4.2500	1/22/20	750,000	782,222
Roche Holding, Inc.	3.3500	9/30/24	35,000,000	36,705,095
Rockies Express Pipeline, LLC	6.8500	7/15/18	740,000	799,200
Rockies Express Pipeline, LLC	6.8750	4/15/40	290,000	316,100
Rock-Tenn Company	4.9000	3/1/22	15,000,000	16,529,430
Rockwell International Corp.	6.7000	1/15/28	24,000,000	31,711,200
Rolta, LLC	10.7500	5/16/18	1,000,000	1,002,500
Rose Rock Midstream, LP	5.6250	7/15/22	490,000	482,650
Rosetta Resources, Inc.	5.8750	6/1/22	260,000	245,050
Royal Bank of Canada	2.2000	7/27/18	50,000,000	51,053,800
Royal Bank of Canada	2.3000	7/20/16	20,000,000	20,392,820
Royal Bank of Canada	2.1500	3/15/19	20,000,000	20,294,080
Royal Bank of Canada	0.6250	12/4/15	22,432,000	22,445,504
Royal Oak Michigan Hospital Finance Authority	5.0000	9/1/39	470,000	524,318

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Royalty Pharma	0.0000	11/9/20	573,563	577,864
RSP Permian, Inc.	6.6250	10/1/22	310,000	311,550
Russian Federation	3.2500	4/4/17	1,200,000	1,199,712
Russian Federation	4.5000	4/4/22	9,200,000	8,802,836
Russian Federation	5.0000	4/29/20	14,200,000	14,217,750
Russian Federation	5.6250	4/4/42	3,000,000	2,850,360
Rutgers State University of New Jersey	5.0000	5/1/26	3,125,000	3,756,469
Ryder System, Inc.	2.6500	3/2/20	15,000,000	15,189,645
Ryerson, Inc.	9.0000	10/15/17	360,000	363,600
SABMiller Holdings	3.7500	1/15/22	95,516,000	100,478,916
Sabine Pass Liquefaction, LLC	5.7500	5/15/24	1,360,000	1,366,800
Sabine Pass Liquefaction, LLC	5.6250	3/1/25	1,167,000	1,153,871
Sabine Pass Liquefaction, LLC	6.5000	11/1/20	830,000	859,050
Sabre GLBL, Inc.	0.0000	2/19/19	1,246,811	1,249,149
Sabre, Inc.	8.5000	5/15/19	240,000	256,428
S.A.C.I. Falabella	4.3750	1/27/25	20,000,000	20,613,960
SACO I Trust 2005-5 1M1	0.9237	8/25/35	2,378,800	2,944,224
Safway Group Holding, LLC	7.0000	5/15/18	1,260,000	1,247,400
Saint Jude Medical, Inc.	3.2500	4/15/23	30,850,000	31,555,786
Saint Louis Missouri Airport	5.5000	7/1/28	3,135,000	3,754,257
Salix Pharmaceuticals, Ltd.	0.0000	12/18/20	641,447	642,509
Samsung Electronics America, Inc.	1.7500	4/10/17	15,000,000	15,125,355
San Diego Gas & Electric	1.9140	2/1/22	11,500,000	11,572,611
San Francisco California City & County Airports Commission	5.0000	5/1/44	2,000,000	2,223,320
Sanchez Energy Corp.	6.1250	1/15/23	1,160,000	1,042,550
Sanchez Energy Corp.	7.7500	6/15/21	330,000	320,100
Sanmina Corp.	4.3750	6/1/19	340,000	338,300
Santander Asset Management	0.0000	11/26/20	623,422	626,539
Santander Bank N.A.	2.0000	1/12/18	25,000,000	25,107,875
Santander UK Plc	5.0000	11/7/23	40,000,000	43,074,680
SBA Communications Corp.	5.6250	10/1/19	240,000	253,080
SBA Communications Corp.	4.8750	7/15/22	920,000	901,195
Schaeffler AG	0.0000	5/15/20	750,000	756,457
Schaeffler Finance B.V.	4.7500	5/15/23	245,000	247,450
Schaeffler Holding Finance B.V.	6.8750	8/15/18	400,000	417,500
Schaeffler Holding Finance B.V.	6.2500	11/15/19	600,000	634,500
Schaeffler Holding Finance B.V.	6.7500	11/15/22	1,230,000	1,328,400
Scientific Games Corp.	0.0000	12/15/21	1,246,875	1,251,464
Scripps Networks Interactive	2.7500	11/15/19	10,000,000	10,084,570
Scripps Networks Interactive	3.9000	11/15/24	20,000,000	20,635,120
Sealed Air Corp.	4.8750	12/1/22	71,000	72,420
Sealed Air Corp.	5.1250	12/1/24	294,000	304,290
Sealed Air Corp.	8.3750	9/15/21	83,000	93,375
Seaworld Parks & Entertainment, Inc.	0.0000	5/14/20	425,000	424,868
Security Bank Corp.	3.9500	2/3/20	700,000	714,700
Sedgwick Claims Management Service	0.0000	2/28/22	725,000	708,687
Sedgwick CMS Holdings, Inc.	0.0000	2/11/21	523,678	518,113
Sensata Technologies B.V.	5.6250	11/1/24	230,000	244,950
Sensata Technologies B.V.	5.0000	10/1/25	807,000	818,096
Service Corp. International	5.3750	5/15/24	845,000	883,025
Servicemaster Company	0.0000	6/25/21	3,791,541	3,785,854
Seven Generations Energy, Ltd.	8.2500	5/15/20	1,860,000	1,897,200
Shea Homes, LP	5.8750	4/1/23	320,000	325,600
Shea Homes, LP	6.1250	4/1/25	584,000	588,380
Shell International Finance	3.4000	8/12/23	37,510,000	39,678,453
Shimao Property Holdings, Ltd.	8.3750	2/10/22	250,000	253,125
Shui On Development Holding, Ltd.	9.6250	6/10/19	250,000	248,125
Silver II Borrower S.C.A	7.7500	12/15/20	211,000	188,317
Silver II Borrower S.C.A	0.0000	12/13/19	1,701,109	1,616,589
Sinclair Television Group, Inc.	5.6250	8/1/24	570,000	579,975
Sinochem Offshore Capital Company, Ltd.	3.2500	4/29/19	2,000,000	2,044,320
Sinopec Group Overseas Development 2012, Ltd.	4.8750	5/17/42	1,211,000	1,352,554
Sinopec Group Overseas Development 2013, Ltd.	4.3750	10/17/23	5,274,000	5,709,421

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Sinopec Group Overseas Development 2014, Ltd.	1.7500	4/10/17	2,103,000	2,103,063
Sinopec Group Overseas Development 2014, Ltd.	1.7500	4/10/17	35,000,000	35,027,930
Sinopec Group Overseas Development 2014, Ltd.	2.7500	4/10/19	65,000,000	65,818,610
Sinopec Group Overseas Development 2014, Ltd.	4.3750	4/10/24	20,000,000	21,697,800
Sirius XM Radio, Inc.	4.2500	5/15/20	105,000	103,950
Sirius XM Radio, Inc.	5.3750	4/15/25	241,000	242,205
Sirius XM Radio, Inc.	5.8750	10/1/20	610,000	635,925
Six Flags Entertainment Corp.	5.2500	1/15/21	198,000	203,445
SM Energy Company	5.0000	1/15/24	71,000	66,846
SM Energy Company	6.1250	11/15/22	1,050,000	1,044,750
SM Energy Company	6.5000	1/1/23	320,000	326,400
Smithfield Foods, Inc.	5.8750	8/1/21	380,000	398,525
South Alabama Power Company	5.5500	2/1/17	12,740,000	13,758,053
SOHO China, Ltd.	7.1250	11/7/22	250,000	251,250
Solenis International, LP	0.0000	7/31/22	500,000	486,252
Solenis International, LP	0.0000	7/2/21	498,747	496,410
Sophia Holding Finance, LP	9.6250	12/1/18	360,000	363,600
Sophia, LP	9.7500	1/15/19	230,000	246,675
Sophia, LP	0.0000	7/19/18	997,266	998,138
Sound Point CLO IV, Ltd. 2013-3A D	3.7562	1/21/26	2,000,000	1,897,894
Sound Point CLO VIII, Ltd. 2015-1A D	3.9119	4/15/27	1,500,000	1,422,600
South Carolina State Public Service Authority	5.5000	12/1/54	1,715,000	1,994,905
Southern California Edison	3.9000	3/15/43	36,500,000	38,297,479
Southern California Edison	3.5000	10/1/23	1,485,000	1,586,277
Southern California Gas Company	3.1500	9/15/24	15,000,000	15,610,950
Southern Power Company	4.8750	7/15/15	40,370,000	40,858,759
Southern Star Central Corp.	5.1250	7/15/22	880,000	904,200
Southwestern Energy Company	4.9500	1/23/25	60,000,000	61,024,980
Sparkle Assets, Ltd.	6.8750	1/30/20	2,000,000	2,047,660
Spectra Energy Partners	3.5000	3/15/25	30,000,000	30,149,430
Spectrum Brands, Inc.	6.1250	12/15/24	1,048,000	1,118,740
Spectrum Brands, Inc.	6.3750	11/15/20	687,000	728,220
Spin Holdco, Inc.	0.0000	11/8/19	3,017,438	3,012,715
Spirit Aerosystems, Inc.	5.2500	3/15/22	330,000	343,200
Springs Industries, Inc.	6.2500	6/1/21	250,000	246,875
Sprint Capital Corp.	8.7500	3/15/32	410,000	423,325
Sprint Corp.	7.1250	6/15/24	1,840,000	1,794,000
Sprint Corp.	7.6250	2/15/25	580,000	577,100
Sprint Corp.	7.8750	9/15/23	1,100,000	1,122,000
Sprint Nextel Corp.	7.0000	3/1/20	750,000	826,875
Sprint Nextel Corp.	9.0000	11/15/18	610,000	699,975
Srilankan Airlines, Ltd.	5.3000	6/27/19	2,000,000	1,960,000
Standard Chartered plc	0.0000	12/31/49	350,000	353,393
Standard Pacific Corp.	5.8750	11/15/24	309,000	317,497
Standard Pacific Corp.	8.3750	1/15/21	218,000	252,335
Stanley Black & Decker, Inc.	2.9000	11/1/22	7,000,000	7,114,793
Starwood Hotels & Resort Worldwide, Inc.	3.7500	3/15/25	60,000,000	61,576,440
State Grid Overseas Investment , Ltd.	2.7500	5/7/19	40,000,000	40,757,120
State Grid Overseas Investment , Ltd.	4.1250	5/7/24	75,000,000	81,235,575
State of California	4.9880	4/1/39	11,000,000	11,805,750
State of Connecticut	5.1000	12/1/21	25,000,000	28,915,250
State Street Corp.	3.3000	12/16/24	880,000	914,888
Station Casinos, LLC	7.5000	3/1/21	1,310,000	1,395,150
Station Casinos, Inc.	0.0000	3/2/20	1,628,421	1,634,650
Steel Dynamics, Inc.	5.1250	10/1/21	750,000	754,687
Norsk Hydro ASA	6.8000	1/15/28	13,500,000	18,157,702
Statoil 144A	7.3750	5/1/16	30,000,000	32,078,940
Statoil 144A	6.5000	12/1/28	23,000,000	30,498,667
Stonewall Gas Gathering, LLC	0.0000	1/22/22	360,000	362,250
Stryker Corp.	1.3000	4/1/18	3,015,000	3,012,027
Sumitomo Mitsui Banking Corp.	2.4500	1/16/20	15,000,000	15,183,390
Sumitomo Mitsui Financial Group, Inc.	4.4360	4/2/24	20,000,000	21,418,320
Summit Midstream Holdings, LLC	7.5000	7/1/21	350,000	364,000

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Sunac China Holdings, Ltd.	12.5000	10/16/17	200,000	210,882
SunCoke Energy Partners, LP	7.3750	2/1/20	680,000	697,000
Suncor Energy, Inc.	3.6000	12/1/24	15,000,000	15,301,170
Sungard Data Systems, Inc.	6.6250	11/1/19	460,000	473,800
Sungard Data Systems, Inc.	0.0000	3/8/20	750,000	753,397
Sunoco Finance Corp.	6.3750	4/1/23	151,000	155,530
SunTrust Banks, Inc.	3.5000	1/20/17	25,000,000	26,025,650
SunTrust Banks, Inc.	2.3500	11/1/18	3,740,000	3,798,120
SuperValu, Inc.	0.0000	3/21/19	400,000	402,194
Surgery Center Holdings, Inc.	0.0000	11/3/20	214,463	215,536
Surgical Care Affiliates, Inc.	6.0000	4/1/23	139,000	140,042
Surgical Care Affiliates, LLC	0.0000	3/15/22	904,375	908,897
Swiss Bank Corp.	7.3750	6/15/17	31,000,000	34,703,973
Symetra Financial Corp.	4.2500	7/15/24	20,300,000	21,202,579
Symphony CLO XII, Ltd. 2013-12A D	3.7533	10/15/25	570,000	549,543
Synchrony Financial	4.2500	8/15/24	19,500,000	20,393,159
Synchrony Financial	2.7000	2/3/20	13,000,000	13,056,498
Sysco Corp.	6.5000	8/1/28	30,000,000	38,188,290
Targa Resources Partners, LP	6.3750	8/1/22	350,000	366,625
TD Ameritrade Holding Company	5.6000	12/1/19	9,200,000	10,649,092
TD Ameritrade Holding Company	2.9500	4/1/22	1,270,000	1,291,256
Teachers Insurance & Annuity Association	4.9000	9/15/44	20,500,000	23,142,860
Teck Resources, Ltd.	3.1500	1/15/17	18,065,000	18,280,064
Teck Resources, Ltd.	2.5000	2/1/18	10,000,000	9,967,730
Tegna, Inc.	6.3750	10/15/23	110,000	119,350
Tegna, Inc.	4.8750	9/15/21	625,000	637,500
Tegna, Inc.	5.5000	9/15/24	293,000	306,551
Tekni-Plex, Inc.	9.7500	6/1/19	220,000	236,500
Telecom Italia Capital S.A.	6.0000	9/30/34	630,000	650,475
Telecom Italia S.p.A.	4.5000	1/25/21	500,000	602,633
Teleflex, Inc.	6.8750	6/1/19	400,000	417,000
Tencent Holdings, Ltd.	3.3750	5/2/19	25,000,000	25,903,225
Tencent Holdings, Ltd.	3.8000	2/11/25	10,000,000	10,219,070
Tencent Holdings, Ltd.	3.8000	2/11/25	700,000	715,337
Tencent Holdings, Ltd.	3.8000	2/11/25	1,300,000	1,328,483
Tenet Healthcare Corp.	4.3750	10/1/21	560,000	547,400
Tenet Healthcare Corp.	5.0000	3/1/19	370,000	367,225
Tenet Healthcare Corp.	5.5000	3/1/19	713,000	718,347
Tenet Healthcare Corp.	6.0000	10/1/20	560,000	593,600
Tenet Healthcare Corp.	8.1250	4/1/22	850,000	937,125
Tenet Healthcare Corp.	0.0000	3/25/16	170,000	0
Tenet Healthcare Corp.	0.0000	3/25/16	510,000	0
Tenet Healthcare Corp.	0.0000	3/22/16	1,025,000	1,019,875
Tennessee Valley Authority	6.7500	11/1/25	81,230,000	112,943,817
Tennessee Valley Authority	1.7500	10/15/18	97,722,000	99,575,689
Tennessee Gas Pipeline	8.3750	6/15/32	1,250,000	1,616,750
Tesoro Logistics, LP	5.5000	10/15/19	600,000	618,000
Tesoro Logistics, LP	6.2500	10/15/22	200,000	207,000
Texas Competitive Electric Holdings	0.0000	10/10/17	1,450,000	873,081
Texas Instruments, Inc.	2.3750	5/16/16	25,000,000	25,523,200
Texas Instruments, Inc.	1.0000	5/1/18	19,840,000	19,706,616
State of Texas Transportation Commission	5.0000	10/1/44	5,000,000	5,833,700
State of Texas Transportation Commission	5.0000	8/15/37	5,000,000	5,522,850
Target Corp.	5.8750	7/15/16	20,000,000	21,323,740
Target Corp.	5.3750	5/1/17	6,907,000	7,529,991
Thermo Fisher Scientific, Inc.	3.2000	5/1/15	14,805,000	14,833,337
Thermo Fisher Scientific, Inc.	3.1500	1/15/23	15,000,000	15,202,245
Theta Capital Pte, Ltd.	7.0000	4/11/22	2,000,000	2,052,880
Thomson Reuters Corp.	3.8500	9/29/24	20,000,000	20,709,560
Time Warner Cable, Inc.	4.1250	2/15/21	7,000,000	7,528,409
Time Warner Cable, Inc.	4.0000	9/1/21	5,000,000	5,351,860
Time Warner, Inc.	3.1500	7/15/15	42,669,000	42,978,692
TMB Bank pcl	5.5000	3/9/18	3,000,000	485,896

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
T-Mobile USA, Inc.	6.5000	1/15/24	300,000	313,500
T-Mobile USA, Inc.	6.6330	4/28/21	810,000	848,475
T-Mobile USA, Inc.	6.7310	4/28/22	140,000	147,350
T-Mobile USA, Inc.	6.0000	3/1/23	350,000	358,642
T-Mobile USA, Inc.	6.3750	3/1/25	1,110,000	1,145,409
Tobacco Settlement Financing Corp. Rhode Island	5.0000	6/1/35	3,000,000	3,277,140
Toronto Dominion Bank	1.5000	3/13/17	10,000,000	10,106,320
Toronto Dominion Bank	2.5000	7/14/16	15,000,000	15,342,330
Toronto Dominion Bank	0.8031	4/30/18	20,000,000	20,084,980
Toronto-Dominion Bank	1.6250	3/13/18	20,000,000	20,152,680
Townsquare Media, Inc.	6.5000	4/1/23	324,000	325,620
Toyota Motor Credit Corp	2.0000	9/15/16	21,400,000	21,818,220
Toyota Motor Credit Corp	3.3000	1/12/22	20,000,000	21,185,320
Toyota Motor Credit Corp	1.2500	10/5/17	8,000,000	8,023,752
Toyota Motor Credit Corp	2.6250	1/10/23	15,758,000	15,930,093
Toyota Motor Credit Corp	2.7500	5/17/21	21,500,000	22,217,498
Trans-Allegheny Interstate Line Company	3.8500	6/1/25	20,000,000	20,890,520
Trans-Canada Pipelines	1.8750	1/12/18	10,000,000	10,094,710
Trans-Canada Pipelines	7.7000	6/15/29	25,000,000	33,999,650
Transdigm, Inc.	5.5000	10/15/20	480,000	474,000
Transdigm, Inc.	6.0000	7/15/22	1,610,000	1,610,000
Transdigm, Inc.	6.5000	7/15/24	1,440,000	1,447,200
Transdigm, Inc.	0.0000	2/28/20	498,724	498,632
TransFirst, LLC	0.0000	11/7/21	498,750	503,737
Transocean, Inc.	6.8000	3/15/38	6,000,000	4,305,000
Transocean, Inc.	6.5000	11/15/20	23,000,000	19,291,250
Transocean, Inc.	6.3750	12/15/21	13,000,000	10,936,250
Transocean, Inc.	2.5000	10/15/17	7,000,000	6,422,500
TransUnion	0.0000	3/19/21	3,999,899	4,005,219
Travelers Companies	5.7500	12/15/17	37,490,000	42,085,374
Travelport, LLC	0.0000	8/15/21	2,766,250	2,796,125
Treasury Inflation Index	3.6250	4/15/28	337,500,000	687,953,786
Treasury Inflation Index	3.8750	4/15/29	618,700,000	1,291,988,695
Treasury Inflation Index	3.3750	4/15/32	194,500,000	375,729,601
Treasury Inflation Index	2.3750	1/15/25	949,500,000	1,427,067,092
Treasury Inflation Index	2.0000	1/15/26	270,000,000	376,823,518
Treasury Inflation Index	2.3750	1/15/27	145,000,000	207,350,379
Treasury Inflation Index	1.7500	1/15/28	45,000,000	58,763,342
Treasury Inflation Index	2.5000	1/15/29	490,000,000	681,415,762
Treasury Inflation Index	2.0000	1/15/16	300,000,000	362,329,857
Treasury Inflation Index	2.3750	1/15/17	979,250,000	1,202,499,600
Treasury Inflation Index	1.3750	7/15/18	575,000,000	666,997,468
Treasury Inflation Index	2.1250	1/15/19	575,000,000	689,140,486
Treasury Inflation Index	1.8750	7/15/19	517,100,000	624,102,882
Treasury Inflation Index	1.1250	1/15/21	108,000,000	123,876,076
Treasury Inflation Index	0.1250	4/15/17	740,000,000	775,105,975
Treman Park CLO, LLC 2015-1A D	0.0000	4/20/27	3,100,000	3,030,250
TRI Pointe Holdings, Inc.	4.3750	6/15/19	405,000	395,381
TRI Pointe Holdings, Inc.	5.8750	6/15/24	422,000	412,505
Tribune Company	0.0000	11/20/20	1,475,000	1,478,319
Trinity Health Corp.	4.1250	12/1/45	8,000,000	8,178,176
Truven Health Analytics, Inc.	10.6250	6/1/20	641,000	673,050
Truven Health Analytics, Inc.	0.0000	6/6/19	473,791	474,383
TTX Company	3.6000	1/15/25	20,000,000	20,751,860
Turkish Airlines 15-1 A PTT	4.2000	3/15/27	25,000,000	25,281,250
U.S. Treasury Bonds	8.7500	5/15/17	247,781,000	290,465,242
U.S. Treasury Bonds	8.8750	8/15/17	163,200,000	194,794,541
U.S. Treasury Bonds	9.1250	5/15/18	140,000,000	175,612,500
U.S. Treasury Bonds	8.1250	8/15/19	160,770,000	208,046,348
U.S. Treasury Bonds	8.7500	8/15/20	47,000,000	64,841,623
U.S. Treasury Bonds	7.8750	2/15/21	150,000,000	203,777,400
U.S. Treasury Bonds	8.0000	11/15/21	63,600,000	88,885,961
U.S. Treasury Bonds	7.1250	2/15/23	48,000,000	67,140,000

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
U.S. Treasury Bonds	6.2500	8/15/23	50,000,000	67,433,600
U.S. Treasury Bonds	6.0000	2/15/26	30,300,000	42,209,324
U.S. Treasury Bonds	6.7500	8/15/26	83,240,000	123,494,364
U.S. Treasury Bonds	5.5000	8/15/28	50,000,000	69,531,250
U.S. Treasury Bonds	5.2500	11/15/28	64,600,000	88,163,884
U.S. Treasury Bonds	5.2500	2/15/29	117,292,000	160,442,671
U.S. Treasury Bonds	6.1250	8/15/29	70,000,000	104,032,040
U.S. Treasury Bonds	6.2500	5/15/30	82,200,000	124,944,000
U.S. Treasury Bonds	2.0000	2/15/22	125,000,000	127,578,125
U.S. Renal Care, Inc.	0.0000	7/3/19	1,595,949	1,600,937
U.S. Residential Opportunity Fund IV Trust 2015-1	3.7213	2/27/35	9,980,082	9,981,469
UBS AG	1.8000	3/26/18	40,000,000	40,111,000
UCI International, Inc.	8.6250	2/15/19	1,970,000	1,782,850
Ukraine Government	6.5800	11/21/16	1,718,000	681,393
Ukraine Government	7.7500	9/23/20	1,581,000	622,756
Ukraine Government	7.8000	11/28/22	1,149,000	450,362
Union Pacific Corp.	3.8750	2/1/55	15,000,000	14,632,245
Union Pacific Railroad	2.7500	4/15/23	25,000,000	25,494,150
United Air 2013-1 A PTT	4.3000	8/15/25	4,474,207	4,776,216
United Air 2014-1 A PTT	4.0000	4/11/26	25,000,000	26,375,000
United Air 2014-2 A PTT	3.7500	9/3/26	34,231,000	35,685,817
United Mexican States	4.6000	1/23/46	35,000,000	35,787,500
United Mexican States	3.6000	1/30/25	100,000,000	102,625,000
United Mexican States	3.6000	1/30/25	7,030,000	7,214,537
United Mexican States	5.6250	1/15/17	3,028,000	3,247,530
United Mexican States	3.5000	1/21/21	3,833,000	3,990,153
United Mexican States	6.0500	1/11/40	14,850,000	18,339,750
United Parcel Service	8.3750	4/1/30	36,150,000	55,028,289
United Parcel Service	5.5000	1/15/18	12,500,000	13,970,162
United Rentals North America, Inc.	7.3750	5/15/20	570,000	615,959
United Rentals North America, Inc.	5.7500	11/15/24	700,000	722,750
United Rentals North America, Inc.	5.5000	7/15/25	319,000	324,981
United Technologies Corp.	3.1000	6/1/22	2,940,000	3,058,894
UnitedHealth Group, Inc.	2.8750	3/15/22	31,000,000	31,522,319
Unitymedia Hessen GmbH & Company KG	5.5000	1/15/23	770,000	805,651
University of California	3.3590	5/15/25	14,960,000	15,214,918
University of California	3.5090	5/15/26	4,970,000	5,060,852
University of California	3.6590	5/15/27	4,335,000	4,423,911
University of Kentucky	5.0000	10/1/21	125,000	150,224
University of Kentucky	5.0000	10/1/27	335,000	409,434
University of Virginia	5.0000	4/1/45	765,000	909,922
University of Virginia	5.0000	8/1/21	80,000	97,021
Univision Communications, Inc.	0.0000	3/1/20	3,371,144	3,369,644
Univision Communications, Inc.	8.5000	5/15/21	740,000	790,875
Univision Communications, Inc.	5.1250	5/15/23	783,000	794,745
Univision Communications, Inc.	5.1250	2/15/25	744,000	759,810
US Airways	0.0000	5/23/19	500,000	499,375
US Bancorp	3.6000	9/11/24	25,000,000	26,081,500
US Coatings Acquisition, Inc.	7.3750	5/1/21	740,000	795,500
US Foods, Inc.	0.0000	5/31/21	997,462	999,128
U.S. Treasury Bonds	4.7500	2/15/37	104,000,000	146,347,552
U.S. Treasury Bonds	3.5000	2/15/39	50,000,000	59,203,100
U.S. Treasury Bonds	4.5000	8/15/39	100,000,000	136,882,800
U.S. Treasury Bonds	3.8750	8/15/40	100,000,000	125,882,800
U.S. Treasury Bonds	3.1250	11/15/41	146,920,000	164,228,939
U.S. Treasury Bonds	2.7500	8/15/42	40,000,000	41,634,360
U.S. Treasury Bonds	3.0000	11/15/44	302,000,000	330,902,306
U.S. Treasury Bonds	4.5000	5/15/17	75,000,000	81,164,100
U.S. Treasury Bonds	4.2500	11/15/17	250,000,000	272,578,000
U.S. Treasury Bonds	2.0000	2/15/25	6,795,000	6,837,999
U.S. Treasury Bonds	2.7500	2/28/18	100,000,000	105,406,200
U.S. Treasury Bonds	1.5000	8/31/18	184,000,000	186,831,944
U.S. Treasury Bonds	1.3750	11/30/18	40,535,000	40,927,703

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
U.S. Treasury Bonds	0.8750	1/31/17	95,000,000	95,623,390
U.S. Treasury Bonds	0.8750	1/31/17	10,505,000	10,573,934
U.S. Treasury Bonds	0.8750	2/28/17	100,000,000	100,632,800
U.S. Treasury Bonds	1.0000	3/31/17	95,000,000	95,794,105
U.S. Treasury Bonds	0.5000	7/31/17	300,000,000	298,851,600
U.S. Treasury Bonds	0.6250	8/31/17	237,300,000	236,873,572
U.S. Treasury Bonds	0.6250	9/30/17	100,000,000	99,742,200
U.S. Treasury Bonds	1.6250	11/15/22	15,000,000	14,855,865
U.S. Treasury Bonds	0.6250	11/30/17	175,000,000	174,261,675
U.S. Treasury Bonds	1.0000	11/30/19	95,000,000	93,560,180
U.S. Treasury Bonds	0.7500	12/31/17	86,200,000	86,038,375
U.S. Treasury Bonds	1.3750	5/31/20	2,810,000	2,804,731
U.S. Treasury Bonds	1.6250	6/30/19	15,845,000	16,091,342
U.S. Treasury Notes	3.6250	2/15/44	600,000	733,640
U.S. Treasury Notes	3.7500	11/15/18	2,770,000	3,031,851
U.S. Treasury Notes	3.6250	2/15/20	6,185,000	6,853,271
U.S. Treasury Notes	0.7500	3/31/18	3,480,000	3,464,503
U.S. Bancorp	3.1250	4/1/15	11,945,000	11,945,000
U.S. Bancorp	2.2000	11/15/16	41,791,000	42,668,611
USG Corp.	5.5000	3/1/25	208,000	212,160
USG Corp.	5.8750	11/1/21	518,000	550,375
USG Corp.	9.7500	1/15/18	536,000	620,420
Valeant Pharmaceuticals International, Inc.	0.0000	7/25/20	650,000	651,098
Valeant Pharmaceuticals International, Inc.	6.3750	10/15/20	820,000	851,775
Valeant Pharmaceuticals International, Inc.	7.0000	10/1/20	40,000	41,750
Valeant Pharmaceuticals International, Inc.	6.7500	8/15/21	180,000	188,100
Valeant Pharmaceuticals International, Inc.	5.3750	3/15/20	1,158,000	1,168,132
Valeant Pharmaceuticals International, Inc.	5.8750	5/15/23	3,022,000	3,093,772
Valeant Pharmaceuticals International, Inc.	6.1250	4/15/25	2,469,000	2,555,415
Valeant Pharmaceuticals International, Inc.	5.5000	3/1/23	230,000	231,725
Valeant Pharmaceuticals International, Inc.	6.7500	8/15/18	550,000	579,563
Valeant Pharmaceuticals International, Inc.	0.0000	3/16/22	3,948,699	3,970,911
Valeant Pharmaceuticals International, Inc.	0.0000	4/15/22	9,103,945	9,155,154
Valero Energy Corp.	3.6500	3/15/25	25,000,000	25,567,125
Valero Energy Corp.	4.9000	3/15/45	30,000,000	31,015,200
Republic of Venezuela	7.0000	3/31/38	2,557,000	875,772
Venture XX CLO, Ltd. 2015-20A D	0.0000	4/15/27	1,500,000	1,450,528
Veresen Midstream	0.0000	4/1/22	1,200,000	1,202,400
VeriSign, Inc.	5.2500	4/1/25	73,000	74,460
Verizon Communications	3.5000	11/1/21	3,725,000	3,893,694
Verizon Communications	3.4500	3/15/21	15,000,000	15,687,690
Verizon New York, Inc.	7.3750	4/1/32	4,022,000	5,022,645
Vingroup JSC	11.6250	5/7/18	2,000,000	2,129,080
Virgin Aust 2013-1A	5.0000	10/23/23	5,609,608	5,904,113
Virgin Media Finance plc	5.7500	1/15/25	290,000	300,962
Virgin Media Secured Finance plc	6.2500	3/28/29	500,000	799,774
Virgin Media Finance plc	0.0000	2/14/20	2,094,283	2,094,294
Vnesheconombank Via VEB Finance plc	6.0250	7/5/22	3,623,000	3,052,377
Vnesheconombank Via VEB Finance plc	4.2240	11/21/18	7,046,000	6,165,250
Vodafone Group plc	2.9500	2/19/23	35,000,000	34,432,545
Volkswagen Group America	2.1250	5/23/19	30,000,000	30,188,190
Volkswagen Group America	2.4500	11/20/19	15,000,000	15,336,630
Voya 2015-1A D	0.0000	4/18/27	1,500,000	1,414,059
Voya 2012-2AR DR	0.0000	10/15/22	1,500,000	1,500,000
Voya 2012-2AR ER	0.0000	10/15/22	1,500,000	1,500,000
Verizon Communications, Inc.	3.8500	11/1/42	33,000,000	29,977,728
Verizon Communications, Inc.	4.8620	8/21/46	31,403,000	32,876,900
Verizon Communications, Inc.	4.4000	11/1/34	52,000,000	52,970,008
Verizon Communications, Inc.	3.5000	11/1/24	62,000,000	63,448,630
Wabash National Corp.	0.0000	3/15/22	495,000	497,267
Wachovia Asset Securitization Issuance II, LLC	0.3038	7/25/37	5,110,248	4,515,446
Wachovia Bank Commercial Mortgage Trust Series	5.6320	10/15/48	9,000,000	9,234,189
Wachovia Bank Commercial Mortgage Trust Series	5.6720	10/15/48	630,000	630,447

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Walgreen Boots Alliance	3.3000	11/18/21	15,500,000	15,957,451
Walgreen Boots Alliance	3.8000	11/18/24	27,000,000	27,916,704
Wal-Mart Stores	6.7500	10/15/23	40,000,000	52,194,200
Walt Disney Company	5.6250	9/15/16	30,000,000	32,179,050
Walt Disney Company	2.3500	12/1/22	51,378,000	51,326,365
Wanda Properties International Company, Ltd.	7.2500	1/29/24	1,000,000	1,087,793
Waste Industries USA, Inc.	0.0000	2/16/20	490,000	492,220
Watco Finance Corp.	6.3750	4/1/23	240,000	240,000
Wave HoldCo, LLC	8.2500	7/15/19	780,000	798,525
WaveDivision Escrow, LLC	8.1250	9/1/20	540,000	583,875
Weekley Homes, LLC	6.0000	2/1/23	260,000	248,950
Wells Fargo & Company	5.8750	12/31/49	1,120,000	1,184,624
Wells Fargo & Company	0.0000	N/A	400,000	10,608,000
Wells Fargo & Company	7.9800	3/15/18	36,854,000	40,355,130
Wells Fargo & Company	5.8750	12/15/49	20,000,000	21,154,000
Wells Fargo & Company	1.1500	6/2/17	13,500,000	13,495,909
Wells Fargo & Company	4.1000	6/3/26	20,000,000	21,101,360
Wells Fargo & Company	3.3000	9/9/24	11,000,000	11,361,141
Wells Fargo Commercial Mortgage Trust	3.6745	1/15/27	7,638,000	7,545,511
Wells Fargo Commercial Mortgage Trust	3.7680	2/15/48	5,000,000	4,324,710
West Corp.	0.0000	6/30/18	500,000	499,687
Westpac Banking Corp.	2.2500	7/30/18	40,000,000	40,830,880
Wells Fargo & Company	0.8861	4/23/18	40,000,000	40,253,160
Wells Fargo & Company	6.7500	12/15/27	20,000,000	25,991,980
Wells Fargo & Company	5.9000	12/29/49	42,000,000	43,732,500
WhiteWave Foods Company	5.3750	10/1/22	230,000	247,250
Whiting Petroleum Corp.	6.2500	4/1/23	588,000	585,060
WideOpenWest Finance	0.0000	4/1/19	1,745,547	1,749,640
William Lyon Homes	8.5000	11/15/20	588,000	636,510
Williams Partners, LP	3.6000	3/15/22	85,000,000	84,734,545
Williams Partners, LP	4.0000	9/15/25	25,000,000	24,519,150
Wilsonart, LLC	0.0000	10/31/19	1,122,130	1,121,081
Wisconsin Electric Power Company	6.5000	6/1/28	28,000,000	37,146,088
Wisconsin Electric Power Company	1.7000	6/15/18	15,000,000	15,105,300
Wise Metals Group, LLC	8.7500	12/15/18	2,340,000	2,497,950
Wolverine World Wide, Inc.	6.1250	10/15/20	180,000	192,150
Woodside Finance, Ltd.	3.6500	3/5/25	40,000,000	39,640,240
Woodside Homes Company, LLC	6.7500	12/15/21	490,000	469,175
Woori Bank	4.7500	4/30/24	11,000,000	11,752,048
Woori Bank	4.7500	4/30/24	928,000	991,447
Woori Bank	4.7500	4/30/24	1,100,000	1,174,536
WPP Finance 2010	4.7500	11/21/21	32,380,000	36,476,135
WPP Finance 2010	3.6250	9/7/22	40,397,000	42,039,380
WPP Finance 2010	5.6250	11/15/43	13,515,000	15,926,806
WPP Finance 2010	3.7500	9/19/24	40,000,000	41,751,240
WPX Energy, Inc.	5.2500	1/15/17	390,000	391,950
WPX Energy, Inc.	6.0000	1/15/22	340,000	316,200
W.R. Grace & Company	5.1250	10/1/21	460,000	477,250
W.R. Grace & Company	5.6250	10/1/24	685,000	731,238
WTG Holdings	0.0000	12/11/20	623,422	624,201
Wuzhou International Holdings, Ltd.	13.7500	9/26/18	250,000	243,125
Xerox Corp.	2.7500	9/1/20	20,000,000	20,027,960
XLIT, Ltd.	4.4500	3/31/25	12,000,000	12,077,664
XLIT, Ltd.	5.5000	3/31/45	15,000,000	15,003,465
XPO Logistics, Inc.	7.8750	9/1/19	702,000	743,242
Yuzhou Properties Company, Ltd.	8.7500	10/4/18	1,000,000	955,500
Zayo Group, LLC	0.0000	7/2/19	4,239,114	4,251,175
Zayo Group, LLC	8.1250	1/1/20	460,000	486,450
Zayo Group, LLC	10.1250	7/1/20	1,080,000	1,223,100
Zayo Group, LLC	6.0000	4/1/23	1,222,000	1,228,110
Ziggo B.V.	0.0000	1/15/22	524,149	521,528
Ziggo B.V.	0.0000	1/15/22	861,957	857,648

GLOBAL FIXED INCOME
As of March 31, 2015

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Ziggo B.V.	0.0000	1/15/22	813,894	809,824
Ziggo B.V.	5.8750	1/15/25	1,035,000	1,084,162
Total Par Global Fixed Income			**43,048,144,516**	
Total Market Value Global Fixed Income				**$47,652,209,561**

MORTGAGE HOLDINGS
As of March 31, 2015

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102-104 Morton Ave. et al	Albany, NY	$ 1,184,528	$ 1,108,937	6.140	3/1/40
109 State St.	Albany, NY	537,914	443,590	6.660	11/1/38
178-180 Washington Ave.	Albany, NY	1,413,241	1,318,290	6.580	10/1/39
23-25 North Pearl St.	Albany, NY	648,906	611,828	6.880	3/1/40
31-33 North Pearl St.	Albany, NY	484,144	450,509	6.640	7/1/39
474-476 Ontario St.	Albany, NY	292,110	268,502	6.720	4/1/38
555 East Main St.	Batavia, NY	3,987,833	3,745,665	5.930	7/1/40
7289 South Lake Rd.	Bergen, NY	1,655,809	1,415,438	6.740	8/1/34
163 Schubert St. et al	Binghamton, NY	767,562	713,983	5.720	2/1/40
286-290 Front St.	Binghamton, NY	1,356,658	886,813	6.920	7/1/22
408-410 Roosevelt Ave.	Binghamton, NY	549,443	521,309	5.910	4/1/41
88 Second Ave.	Brentwood, NY	2,200,000	1,840,627	8.340	4/20/31
829 Adee Ave.	Bronx, NY	360,200	336,523	6.860	10/1/36
921-941 Tiffany St.	Bronx, NY	876,676	822,186	6.660	12/1/39
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	7,075,566	5.620	10/1/40
1219-1233 Main St.	Buffalo, NY	573,120	539,604	7.060	11/1/39
1325 Main St.	Buffalo, NY	449,789	425,852	6.580	8/1/40
136 Broadway	Buffalo, NY	329,455	307,427	6.980	6/1/39
1603 Seneca St.	Buffalo, NY	9,111,816	6,332,563	6.590	10/1/23
212-220 Grant St.	Buffalo, NY	398,648	373,205	6.890	8/1/39
238 Ontario St.	Buffalo, NY	2,972,753	2,972,753	4.350	1/1/45
257 Lafayette St.	Buffalo, NY	2,296,278	2,169,493	7.080	3/1/40
334 Connecticut St.	Buffalo, NY	306,348	282,446	6.630	10/1/38
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	419,604	5.340	7/1/39
362 Oak St.	Buffalo, NY	1,096,785	955,906	6.140	7/1/36
504 Elmwood Ave.	Buffalo, NY	949,163	849,952	6.630	6/1/37
546 Dodge St.	Buffalo, NY	992,313	937,082	5.950	7/1/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	795,838	6.190	4/1/37
937 Broadway	Buffalo, NY	998,818	952,768	5.090	1/1/42
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,197,578	6.880	10/1/36
391 Washington St.	Buffalo, NY	11,033,709	10,589,072	5.500	2/1/43
Conifer Dr.	Canandaigua, NY	1,347,748	1,229,261	7.230	12/1/37
142 & 202 Route 52	Carmel, NY	2,238,000	2,202,934	5.930	11/1/43
73 Seaman Ave.	Castleton, NY	787,544	461,164	6.120	11/1/21
15 Poplar St.	Central Islip, NY	414,463	135,510	5.950	6/1/18
54 Carol Ann's Way et al	Claverack, NY	1,745,091	1,245,431	6.220	3/1/24
651 County Route 6	Clermont, NY	662,147	466,807	5.620	1/1/23
579 Waite Rd.	Clifton Park, NY	2,094,071	1,995,477	6.320	3/1/41
514 Old Loudon Rd.	Cohoes, NY	3,732,469	3,297,247	6.270	2/1/37
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	10,564,191	5.480	1/1/40
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	560,731	4.880	6/1/41
High Meadows Mobile Home Park	Dover Plains, NY	2,953,968	2,916,215	4.850	1/1/44
10-44 Keats Way & 4 T.S. Elliot Drive	Dryden, NY	1,852,000	1,818,234	4.270	12/17/43
28 Hampton Ave.	East Greenbush, NY	514,163	459,911	7.060	12/1/36
Rockrose Dr.	East Greenbush, NY	1,726,096	1,608,908	5.350	7/1/40
270 Patchogue-Yaphank Rd.	East Patchogue, NY	6,866,388	6,308,254	7.280	2/1/35
Ellenville Senior Housing	Ellenville, NY	447,661	418,788	6.790	7/1/39
19 Healthy Way	Ellenville, NY	498,831	475,294	5.160	11/1/41
Ellenville Senior Housing	Ellenville, NY	323,436	307,379	6.230	12/1/40
The Views at Rocky Glen	Fishkill, NY	5,134,862	4,904,625	7.090	1/1/41
1 Depan Ave.	Floral Park, NY	750,000	547,595	8.250	7/1/28
290 South Ocean Ave.	Freeport, NY	408,410	350,601	4.570	3/1/27
20 Airport Rd.	Fulton, NY	662,947	587,989	7.590	7/1/32
1100 Emery St.	Fulton, NY	1,500,000	1,297,432	6.770	9/1/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	352,954	6.260	2/1/37
171 Every Ave.	Gardiner, NY	254,740	234,427	5.870	7/1/39
38 Bridge St.	Garnerville, NY	1,391,334	865,327	6.420	5/1/22
150 Lyceum St.	Geneva, NY	495,826	491,527	5.110	12/1/43
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,635,986	7.570	9/1/39
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,124,776	5.890	8/1/40
118 North Main St.	Gloversville, NY	322,395	242,448	6.950	8/1/26
90 North Main St.	Gloversville, NY	2,177,528	1,773,780	6.750	4/1/38
45 & 53 Route 9W South	Haverstraw, NY	299,115	287,375	6.090	11/1/41
69 Broadway	Haverstraw, NY	299,675	275,001	5.560	8/1/39
82 Glenmont Ave.	Hempstead, NY	497,256	171,293	5.950	6/1/18
151 South Franklin St.	Hempstead, NY	1,147,907	930,271	6.480	5/1/33
42 Mayer Dr.	Highland, NY	483,231	355,195	5.620	1/1/24
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,263,957	7.010	2/1/39
5 & 6 Michael Ct.	Hudson, NY	611,511	267,017	5.920	10/1/19
414 Gretna Rd.	Hyde Park, NY	611,500	526,724	4.760	4/1/27
2 Main St.	Irvington, NY	500,000	412,768	8.310	11/1/31
318-320 Third St.	Ithaca, NY	2,485,134	2,333,730	7.200	9/1/39

MORTGAGE HOLDINGS
As of March 31, 2015

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
621-623 East 2nd St.	Jamestown, NY	537,698	528,670	5.680	7/1/43
55 Melroy Ave.	Lackawanna, NY	747,854	662,821	6.250	2/1/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	2,115,896	3.540	11/1/27
217-04 137th Ave.	Laurelton, NY	1,249,368	1,042,759	4.460	1/1/28
250 Smith Ridge Rd.	Lewisboro, NY	848,436	421,327	5.370	7/1/18
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	771,686	6.900	12/1/41
36 Mountain View Terrace	Livingston, NY	604,212	501,964	4.320	8/1/26
Argent Dr.	Lloyde, NY	250,000	232,434	7.030	4/1/39
109 Fawn Lane	Long Island, NY	1,092,538	517,758	6.190	7/1/20
66 Malden Ave.	Lynbrook, NY	1,456,114	761,231	7.110	10/1/19
3300 Belgium Rd.	Lysander, NY	1,795,617	1,761,572	4.940	9/1/43
3258 Pine Terrace	Macedon, NY	636,892	509,390	7.460	4/1/31
26 Rock Rose Way	Malta, NY	6,742,993	6,300,798	5.780	6/1/40
3 Ellen St.	Massapequa, NY	324,800	258,623	7.210	1/1/30
4 West Loines Ave.	Merrick, NY	986,142	769,298	6.000	4/1/25
14-18 North St. & 4-6 King St.	Middletown, NY	548,405	531,027	6.180	12/1/41
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,380,121	7.050	12/1/38
112 Millwood Rd.	Millwood, NY	642,776	416,686	7.090	10/1/22
1 Hamaspik Way	Monroe, NY	4,963,350	4,147,436	5.450	1/1/40
43 Hillside Terrace	Monroe, NY	733,378	668,465	5.470	4/1/39
Mountain Rd.	Monroe, NY	1,600,000	1,313,297	7.290	1/1/32
9, 11, 13, 15 Weiner Dr.	Monsey, NY	2,850,000	2,696,992	5.880	3/1/41
15 Elyon Rd.	Monsey, NY	1,163,964	915,942	7.510	4/1/30
239 Ward St.	Montgomery, NY	2,396,100	2,208,277	7.060	8/1/38
Dollard Dr.	Monticello, NY	265,000	231,059	7.710	2/1/35
2 Stone Hill Dr.	Moreau, NY	3,363,739	3,359,462	4.720	12/1/44
116, 118, 120, 122 W First St.	Mount Vernon, NY	1,525,904	1,523,845	4.420	11/1/44
600 Bedford Rd.	Mt Kisco, NY	2,067,759	883,890	5.520	8/1/19
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,244,980	6.420	7/1/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	896,248	6.830	5/1/36
3 East Third St.	Mt Vernon, NY	638,000	529,767	6.990	10/1/33
60 West First St.	Mt Vernon, NY	2,717,292	2,626,288	6.000	6/1/42
3 Hyenga Way	Nanuet, NY	2,739,888	2,648,736	6.230	5/1/42
Nanuet	Nanuet, NY	3,188,403	1,055,086	5.380	11/1/18
508, 512-14 Union Ave.	New Cassel, NY	904,528	868,134	7.660	9/1/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,441,627	5.500	7/1/41
35 Highland Ave.	New Rochelle, NY	449,126	415,863	6.140	7/1/39
36 Maple Ave.	New Rochelle, NY	1,200,000	1,145,350	4.350	6/1/44
459 Webster Ave.	New Rochelle, NY	1,298,703	1,218,168	5.990	5/1/40
555 Main St.	New Rochelle, NY	344,970	303,162	6.750	10/1/35
565 Main St.	New Rochelle, NY	528,244	504,236	6.990	8/1/40
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,688,636	4.690	9/1/43
Route 32	New Windsor, NY	3,086,359	2,922,794	5.510	3/1/41
87 St. Marks Place	New York, NY	650,000	537,036	6.730	11/1/33
155 Broadway	Newburgh, NY	254,546	238,004	6.590	6/1/39
175 Robinson Ave.	Newburgh, NY	254,750	245,766	6.090	4/1/42
97-99 Liberty St.	Newburgh, NY	376,000	312,012	6.490	4/1/34
108 Dubois St.	Newburgh, NY	400,000	196,039	7.970	10/1/23
4822 Hyde Park Blvd.	Niagara Falls, NY	483,485	439,655	6.950	3/1/36
501-507 Third St.	Niagara Falls, NY	328,821	302,951	6.610	11/1/38
9370 Niagara Falls Blvd.	Niagara Falls, NY	4,478,855	3,776,700	5.320	2/1/30
3313 Union St.	North Chili, NY	300,000	167,964	8.650	10/20/23
104 Singleton Ave.	North Syracuse, NY	664,584	601,447	6.110	3/1/42
40-42 South Franklin St.	Nyack, NY	479,931	384,722	5.860	5/1/33
6 Prospect St.	Nyack, NY	423,052	388,671	5.290	9/1/39
19 Narragansett Ave.	Ossining, NY	2,745,496	2,532,397	7.020	6/1/38
317 West First St.	Oswego, NY	2,746,163	2,665,683	5.420	5/1/43
88 Devans Gate Dr.	Otisville, NY	313,978	291,597	5.590	2/1/40
201 South Division St.	Peekskill, NY	414,144	377,052	6.910	5/1/37
Peekskill Art Loft Apartment	Peekskill, NY	2,500,000	2,003,786	6.810	9/1/32
120 & 130 Water St.	Penn Yan, NY	1,292,301	1,292,301	4.930	1/1/45
3666 Route 9	Philipstown, NY	1,144,921	1,087,145	5.490	5/1/41
68 Cherry St.	Phoenix, NY	976,372	873,409	6.420	6/1/37
Boniface Dr.	Pinebush, NY	1,747,100	1,559,914	6.960	12/1/36
7673 Route 9 North	Plattsburg, NY	381,928	346,216	7.090	8/1/36
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,403,855	6.200	8/12/34
41 Shenandoah Blvd.	Port Jefferson, NY	490,911	395,556	6.190	8/1/30
19-23 Front St.	Port Jervis, NY	447,655	434,737	4.590	1/1/43
East Main St.	Port Jervis, NY	650,000	540,450	6.880	12/1/33
214 East Main St.	Port Jervis, NY	1,000,000	852,892	6.500	5/1/35
2 Bay Green Lane	Port Washington, NY	10,135,620	9,781,489	5.140	9/1/42
121 Market St.	Potsdam, NY	364,485	142,019	5.980	5/1/19
1 Hammersley Ave. & 18 Balding Ave.	Poughkeepsie, NY	318,634	282,175	6.140	1/1/31

MORTGAGE HOLDINGS
As of March 31, 2015

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
144 North Clinton St.	Poughkeepsie, NY	252,258	227,612	6.140	5/1/31
146-148 Mansion St.	Poughkeepsie, NY	319,633	319,633	5.250	1/1/45
150 Rinaldi Blvd.	Poughkeepsie, NY	2,196,297	2,033,203	6.880	1/1/39
20 Caldwell Rd.	Poughkeepsie, NY	603,670	544,152	3.430	1/1/28
219 Mill St.	Poughkeepsie, NY	575,000	520,412	6.560	2/1/38
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	383,831	5.640	1/1/40
328-330 Main St.	Poughkeepsie, NY	632,379	613,551	4.560	8/1/42
400 Main St.	Poughkeepsie, NY	1,340,000	1,239,902	6.970	1/1/39
46 South Clinton St. & 15 Conklin St.	Poughkeepsie, NY	347,090	329,157	4.370	6/1/33
509-511, 513-515 Main St.	Poughkeepsie, NY	580,000	242,722	6.050	11/1/19
548 Main St.	Poughkeepsie, NY	584,505	520,282	6.840	12/1/36
56 Dutchess Ave.	Poughkeepsie, NY	397,323	384,841	5.460	6/1/42
5-7 North Hamilton St.	Poughkeepsie, NY	271,904	263,353	4.200	9/1/42
6 State St. & 45 S Clinton	Poughkeepsie, NY	329,013	245,965	7.510	10/1/29
60 & 62 Montgomery St.	Poughkeepsie, NY	492,880	448,218	6.110	10/1/31
641 Main St.	Poughkeepsie, NY	457,876	457,876	5.250	11/1/44
7 & 9 South White St.	Poughkeepsie, NY	799,343	755,733	6.990	11/1/39
7 Franklin St. & 56 Noxon St.	Poughkeepsie, NY	661,990	559,201	5.640	1/1/30
9-11 Liberty St.	Poughkeepsie, NY	550,311	528,661	5.900	12/1/41
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,851,599	5.780	7/1/41
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,490,402	6.220	7/1/41
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	344,052	7.100	2/1/35
1-3,5,9-11&13-15 Commons Lane	Poughkeepsie, NY	2,891,541	2,796,102	6.150	4/1/42
126 Hudson Ave.	Poughkeepsie, NY	793,790	785,282	4.650	12/1/43
Red Hook Commons, Phase 2	Red Hook, NY	869,294	808,012	7.050	3/1/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	508,492	4.860	9/1/26
260 West Main St.	Riverhead, NY	9,791,967	9,009,430	7.000	8/1/38
146 Route 104	Rochester, NY	1,026,733	954,936	5.710	2/1/40
1786 St. Paul St.	Rochester, NY	300,000	261,233	6.740	1/1/36
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	684,083	6.120	9/1/23
3400 East River Rd.	Rochester, NY	774,248	736,115	6.130	4/1/41
355 Clifford Ave.	Rochester, NY	342,724	323,788	3.360	6/1/28
435-445 State St.	Rochester, NY	2,922,548	2,845,902	5.750	9/1/42
556 Broadway	Rochester, NY	1,559,963	1,319,398	4.640	12/1/26
810-832 University Ave.	Rochester, NY	5,928,144	5,828,914	6.000	8/1/43
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,296,048	6.710	1/1/41
200 Seth Green Dr.	Rochester, NY	4,200,000	1,601,774	5.980	11/1/18
200 N Levitt St.	Rome, NY	2,993,577	2,943,436	5.630	9/1/43
23 Woodcreek Dr.	Rome, NY	8,261,476	8,035,475	4.180	7/1/43
838-840 Erie St.	Ronkonkoma, NY	538,490	440,894	6.470	10/1/30
136 River Rd.	Rosendale, NY	743,876	709,260	5.230	7/1/41
133 Lawrence St.	Saratoga, NY	4,869,000	3,990,300	6.000	5/1/41
108 Main St.	Saugerties, NY	1,200,000	1,114,659	7.680	4/1/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	853,463	6.680	8/1/37
245 Broadway	Schenectady, NY	2,245,900	2,245,900	4.850	1/1/45
2055 East Schodack Rd.	Schodack, NY	4,450,000	4,042,230	5.070	7/1/39
162-176 Miller Rd.	Selkirk, NY	434,648	388,468	7.060	12/1/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,709,410	6.160	1/1/42
100 Pinewood	Shirley,NY	1,881,125	1,204,096	6.130	7/1/24
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,245,835	7.030	9/1/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	997,899	6.990	5/1/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,918,042	6.050	12/1/42
21-29 Main St.	South Glens Falls, NY	427,670	401,944	7.070	12/1/37
65-68 North Main St.	Spring Valley, NY	1,804,000	1,717,319	7.310	9/1/40
201 North Main St.	Spring Valley, NY	797,015	723,021	6.380	3/1/38
109 & 115 Otisco St.	Syracuse, NY	1,768,139	1,502,014	5.220	7/1/41
112-116 Blossom Rd.	Syracuse, NY	419,539	401,446	5.480	1/1/42
113 Elmwood et al	Syracuse, NY	598,101	550,409	5.720	7/1/39
12-14 Warren Ave.	Syracuse, NY	379,117	345,854	5.200	7/1/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	418,139	5.140	7/1/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,517,544	6.600	5/1/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	697,083	7.160	1/1/41
216-218 West Genesee St.	Syracuse, NY	503,404	469,703	5.730	4/1/40
230 West Willow St.	Syracuse, NY	3,896,391	3,479,019	6.380	7/1/37
233 North Clinton St.	Syracuse, NY	452,845	402,937	6.570	4/1/36
2813-2817 Burnet Ave.	Syracuse, NY	410,138	348,472	7.090	2/1/34
301 Columbus Ave. et al	Syracuse, NY	1,494,921	1,411,908	6.880	3/1/40
314-316 Oak St.	Syracuse, NY	400,426	322,966	7.280	1/1/32
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,658,423	5.590	7/1/42
401 North State St.	Syracuse, NY	892,604	855,807	4.420	2/1/42
420-428 Lodi St.	Syracuse, NY	449,016	408,883	5.520	3/1/39
667-689 North Clinton St.	Syracuse, NY	5,541,101	5,198,847	5.220	1/1/41
755 North Salina St.	Syracuse, NY	1,548,729	1,432,770	7.000	12/1/38

MORTGAGE HOLDINGS
As of March 31, 2015

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
7651 Morgan Rd.	Syracuse, NY	2,297,644	2,204,705	5.850	1/1/42
233-35 Robert Dr, et al	Syracuse, NY	1,495,239	1,468,285	7.210	1/1/43
300 Lowell Ave.	Syracuse, NY	2,240,000	2,194,027	4.880	5/1/44
1035 Broadway	Thornwood, NY	253,590	244,695	4.260	10/1/42
284 Main St.	Tonawanda, NY	250,000	218,206	5.970	3/1/42
13 Gurley Ave.	Troy, NY	835,000	667,163	6.240	3/1/33
Lawrenceville St.	Ulster, NY	649,443	566,373	6.770	1/1/36
700 Cornelia St.	Utica, NY	3,612,613	3,425,821	5.140	7/1/43
1374 Old Post Rd.	Valatie, NY	609,145	534,075	4.650	7/1/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	424,721	6.220	6/1/23
1 Framark Ave.	Victor, NY	277,342	204,261	7.220	9/1/29
544 E Main St.	Wallkill, NY	2,617,819	2,617,819	4.300	11/1/44
7 Fortune Rd. West	Wallkill, NY	2,312,030	2,293,552	4.720	12/1/43
1548 Route 9	Wappingers Falls, NY	1,696,515	1,562,618	5.860	7/1/39
2649 East Main St.	Wappingers Falls, NY	325,969	303,616	6.380	8/1/39
Liberty Green	Warwick, NY	2,593,442	2,450,867	6.900	4/1/40
13, 15, 17 & 13l Birch Glen Dr.	Waterford, NY	1,106,843	1,098,379	4.820	5/1/44
101-108, 110, 112 & 201-204 Creekwood Dr.	Watertown, NY	2,192,726	2,119,438	5.680	3/1/44
433 Clover St.	Watertown, NY	3,342,920	2,727,375	6.560	2/1/39
Beaver Meadows Apartments-Phase 1 Arsenal St.	Watertown, NY	14,974,697	14,820,831	4.590	7/1/44
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,568,947	6.100	1/1/42
673-774 Royal Sunset Dr.	Webster, NY	3,516,536	3,282,596	6.060	3/1/40
2129 Stannards Rd.	Wellsville, NY	1,417,806	1,212,574	6.770	2/1/28
191 Main St.	West Sayville, NY	4,713,882	4,076,489	6.690	3/1/33
1020 Prospect Ave.	Westbury, NY	1,448,063	1,436,288	4.420	7/1/44
7210 Williams Rd.	Wheatfield, NY	349,379	312,513	6.610	5/1/37
22 Tarrytown Rd.	White Plains, NY	646,786	645,160	4.880	8/1/44
Wilton Common Drive	Wilton, NY	254,056	162,152	8.080	9/1/32
1 Leslie Way	Woodstock, NY	745,965	736,747	5.640	10/1/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,440,582	4.290	3/1/43
91-93 West Sand Lake Rd.	Wynantskill, NY	711,547	615,100	6.240	9/1/35
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,533,999	6.230	4/1/42
117 Convent Rd.	Yonkers, NY	261,165	89,536	5.480	12/1/18
125 Van Cortlandt Park Ave.	Yonkers, NY	972,300	906,891	6.420	10/1/39
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,386,208	5.800	10/1/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,746,610	6.130	1/1/40
21-23 Park Ave.	Yonkers, NY	584,442	373,313	8.600	10/1/24
26 North Broadway	Yonkers, NY	640,000	569,735	6.890	12/1/36
312 Woodworth Ave.	Yonkers, NY	353,679	230,780	7.470	7/1/26
39 St. Joseph's Ave.	Yonkers, NY	367,000	289,415	7.490	6/1/31
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	846,556	4.860	3/1/26
47 North Broadway	Yonkers, NY	598,072	560,786	5.640	5/1/40
7 Highland Place	Yonkers, NY	1,696,462	1,568,075	5.780	10/1/39
71 Jackson St.	Yonkers, NY	477,374	450,798	5.550	12/1/40
81 School St.	Yonkers, NY	464,170	404,979	6.580	3/1/36
86 School St.	Yonkers, NY	306,403	294,961	4.620	7/1/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,863,443	6.160	7/1/33
240-250 Underhill Ave.	Yorktown, NY	4,160,000	4,094,653	4.650	2/1/44
High Rise Apartments					
12-14 King St.	Middletown, NY	1,650,000	1,479,062	7.180	1/1/37
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,354,166	7.190	7/1/36
Office					
75-20 Astoria Blvd.	Astoria, NY	65,000,000	44,916,549	6.860	7/1/20
75-20 Astoria Blvd.	Astoria, NY	8,000,000	7,461,550	6.860	7/1/20
Retail					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,549,275	5.780	4/30/19
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	12,160,682	7.660	5/1/22
754 Fifth Ave.	New York, NY	300,000,000	300,000,000	4.670	9/1/23
Total Market Value Mortgage Holdings		**$ 852,955,531**			

REAL ESTATE INVESTMENTS
As of March 31, 2015

		Cost		Market Value
DIRECT REAL ESTATE				
Office				
380 Madison Ave, New York, NY	$	445,346,647	$	490,693,874
Boston Properties Joint Venture, Various Locations, U.S.		36,261,401		202,351,449
Liberty Joint Venture, Washington, D.C.		499,230,252		205,632,939
MetLife Properties Joint Venture, Various Locations, U.S.		526,448,891		666,021,761
	$	**1,507,287,191**	**$**	**1,564,700,023**
Residential				
Fairfield/CRF Fund, Apartment Complexes, Various Locations, U.S.	$	109,718,806	$	117,078,015
Post Properties Joint Venture, Various Locations, U.S.		14,599,971		53,791,540
Saratoga 17, Apartment Complexes, Various Locations, U.S.		217,280,391		267,074,938
Simpson Housing Fund I		223,242,311		268,052,022
	$	**564,841,479**	**$**	**705,996,515**
Retail				
Equity One	$	121,802,158	$	121,330,513
GGP/Homart II, Various Locations, U.S.		468,634,862		1,415,056,528
KIMCO Income Operating Partnership, Various Locations, U.S.		311,001,857		679,920,508
	$	**901,438,877**	**$**	**2,216,307,549**
Industrial				
Liberty Joint Ventures, Chicago, IL	$	130,015,984	$	139,312,332
Comref So. CA. Industrial , Various Locations, California		426,203,253		511,705,849
	$	**556,219,237**	**$**	**651,018,181**
Self-Storage				
Shurgard Joint Venture, Europe	$	1,031,041,862	$	693,946,506
	$	**1,031,041,862**	**$**	**693,946,506**
Co-Investment Funds				
Cayuga Lake Fund, L.P. Various Locations, U.S.	$	482,908,240	$	571,134,403
Lake Hempstead Fund, L.P. Various Locations, U.S.		81,677,134		114,573,127
Lake Success Fund, L.P. Various Locations, U.S.		58,915,242		86,084,767
Seneca Lake Fund, L.P. Various Locations, U.S.		26,216,034		22,897,042
	$	**649,716,650**	**$**	**794,689,339**
SUBTOTAL DIRECT REAL ESTATE	**$**	**5,210,545,296**	**$**	**6,626,658,113**
Residual Amounts: Sold/Converted Properties	$	1,754,542	$	1,860,475
TOTAL DIRECT REAL ESTATE	**$**	**5,212,299,838**	**$**	**6,628,518,588**
PRIVATE EQUITY REAL ESTATE INVESTMENTS				
1211 6th Avenue Syndication Partners JV	$	51,482,224	$	67,514,015
Aetos Capital Asia TE II		49,828,772		34,993,974
Apollo Real Estate Investment Fund III		6,919,646		3,042,432
Apollo Real Estate Investment Fund IV		14,768,916		14,508,220
Apollo Real Estate Investment Fund V		19,857,273		26,204,777
Ares European Real Estate Fund II		26,599,431		13,329,119
Ares European Real Estate Fund III		64,232,736		61,940,815
AREA European Property Enhancement Program		121,187,972		145,051,499
Beacon Capital Strategic Partners IV		36,044,413		27,691,751
Beacon Capital Strategic Partners V		222,619,872		106,194,070
Beacon Capital Strategic Partners VI		102,623,798		142,581,232
Blackstone Real Estate Partners Asia		26,539,231		30,995,043
Blackstone Real Estate Partners III		8,397,695		1,376,395
Blackstone Real Estate Partners International II		91,268,123		73,975,138
Blackstone Real Estate Partners IV		72,020,311		64,582,245
Blackstone Real Estate Partners V		162,636,922		327,212,817
Blackstone Real Estate Partners VI		346,927,352		792,229,754
Carlyle Europe Real Estate Partners II		39,447,985		0
Carlyle Europe Real Estate Partners III		105,021,981		90,289,825

REAL ESTATE INVESTMENTS
As of March 31, 2015

	Cost	Market Value
Carlyle Realty Halley Co-Investment Fund IV-A	99,611,632	172,027,482
Carlyle Realty Partners IV-A	74,155,054	102,578,697
Carlyle Realty Partners V-B	40,007,032	75,599,566
CB Richard Ellis Strategic Partners Europe Fund III	68,153,848	40,345,203
CGI Co-Investment Fund	37,136,126	4,246,357
Cherokee Investment Partners IV	38,808,327	32,876,053
CIM Fund III	187,518,934	335,635,234
CIM Fund VIII	59,114,583	66,485,924
City Investment Fund	30,092,946	16,999,617
Clarion Gables Multifamily Trust	200,000,000	200,000,000
Colony Investors II	2,496	2,496
Colony Investors III	669,005	5,164,800
Colony Investors VII	36,141,382	25,397,300
Colony Investors VIII	224,232,867	129,655,300
Cypress Grove International Partners	30,363,583	15,744,412
Excelsior II	58,684,254	48,208,911
Genesis Workforce Housing Fund II	13,996,012	31,706,834
Kimex Retail Land and Development Fund I	13,544,756	13,001,000
LAI Strategic Realty Investors	318,245	366,763
Landmark Real Estate Trust IV	507,081	612,201
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	237,343,805	272,938,598
Lone Star Fund V	25,530,356	38,718,307
Lone Star Fund VI	25,459,080	25,893,650
Lone Star Real Estate Fund	10,870,289	10,816,961
Metropolitan Workforce Housing Fund	17,577,237	35,576,231
Morningside Investment Partners	96,846,240	107,860,921
MSREF III - Domestic	1,453,367	1,440,669
MSREF IV - Domestic	9,169,262	5,957,103
MSREF IV - Special International	7,276,183	3,703,294
MSREF V - Special International	23,913,083	17,230,924
MSREF V - Special US	11,672,709	20,167,732
MSREF V US CIP-II Co-Investment Partnership-F	(314,465)	(318,326)
MSREF VI - Special International	250,120,793	131,190,642
NYSCRF Frontier Mach I	218,711,424	231,653,398
NYSCRF Frontier Mach II	28,666,890	27,907,900
Noble Hospitality Fund	73,843,898	85,415,556
Olympus Real Estate Fund II	322,551	322,551
Olympus Real Estate Fund III	9,459,873	5,480,211
Praedium Fund VI	4,868,193	6,136,403
Praedium Fund VII	21,080,514	26,875,068
Redwood Grove International	54,303,627	46,039,190
RGI Co-Investment Fund	25,814,871	24,002,545
Rockpoint Real Estate Fund II	34,229,339	28,760,794
Rockpoint Real Estate Fund III	25,723,266	32,949,687
Rockpoint Real Estate Fund IV	25,791,298	31,311,395
Star Lake Fund I	79,352,582	100,015,458
Star Lake Fund II	45,988,804	51,767,749
Stockbridge Real Estate Fund II - D	100,386,710	66,262,047
Stockbridge Real Estate Fund III - A	330,529,257	518,332,255
Warburg Pincus Real Estate I	28,564,333	67,408,836
Westbrook Real Estate Fund VI	32,152,058	30,738,723
Westbrook Real Estate Fund VII	41,544,365	54,601,795
Westbrook Real Estate Fund VIII	27,428,606	41,551,374
Westbrook Real Estate Partners (Fund V)	3,029,958	5,844,990
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	**$ 4,710,193,172**	**$ 5,494,921,902**
TOTAL COST REAL ESTATE	**$ 9,922,493,010**	
TOTAL MARKET VALUE REAL ESTATE		**$ 12,123,440,490**

SHORT-TERM INVESTMENTS
As of March 31, 2015

Security Description	Maturity Date	Original Amount
Alpine Securitization	4/10/15	$74,996,625
Alpine Securitization	4/13/15	74,995,500
Alpine Securitization	4/14/15	49,996,750
Alpine Securitization	5/12/15	22,484,109
American Express Credit Corp.	6/12/15	67,288,627
Antalis US Funding Corp.	4/8/15	88,677,241
Antalis US Funding Corp.	4/24/15	33,996,090
Appalachian Power Company	5/24/15	12,104,390
Bank of America Corp.	4/1/15	47,330,000
Bank Tokyo-Mitsubishi UFJ, Ltd.	4/30/15	100,000,000
Barclays Bank plc	4/7/15	8,555,120
Barton Capital LLC	5/1/15	47,141,356
BBVA US Senior S.A. Unipersonal	10/9/15	40,560,511
BellSouth Corp.	4/26/15	52,578,164
BNP Paribas Finance, Inc.	4/2/15	74,999,813
BNP Paribas Finance, Inc.	4/3/15	104,923,395
BNP Paribas Finance, Inc.	6/24/15	15,138,493
British Telecom plc	6/22/15	46,323,858
Capital One Financial Company	6/1/15	4,318,371
Citigroup, Inc.	5/19/15	34,448,925
Covidien International Finance S.A.	6/15/15	5,817,277
Covidien International Finance S.A.	5/29/15	9,303,507
CSX Corp.	4/1/15	10,732,000
Daimler Benz N. America	4/10/15	11,093,063
Duke Energy Corp.	4/1/15	6,929,000
Enterprise Products	6/1/15	7,767,344
Exelon Corp.	6/15/15	49,967,202
Ford Motor Credit Company	4/15/15	136,834,993
Ford Motor Credit Company	5/15/15	54,180,596
Ford Motor Credit Company	5/15/15	39,479,741
Goldman Sachs Group, Inc.	5/3/15	154,517,905
Goldman Sachs Group, Inc.	8/1/15	64,480,636
Gotham Funding Corp.	4/1/15	17,000,000
Gotham Funding Corp.	4/16/15	60,995,679
Gotham Funding Corp.	4/22/15	49,995,333
Gotham Funding Corp.	4/30/15	224,971,604
GovCo LLC	4/9/15	74,997,000
Harot 2012-1 A3	1/15/16	695,873
HSBC Finance Corp.	4/15/15	17,492,057
HSBC Finance Corp.	6/30/15	73,396,858
Hyundai Motor Manufacturing	4/15/15	5,007,210
J.P. Morgan Chase & Company	4/23/15	8,951,582
Kraft Foods Group, Inc.	6/4/15	52,747,609
Liberty Street Funding Corp.	4/20/15	29,327,214
MetLife Global Funding	6/29/15	10,232,442
Morgan Stanley	4/28/15	144,778,251
Mountcliff Funding LLC	4/1/15	75,000,000
Mountcliff Funding LLC	4/2/15	32,609,837
Mountcliff Funding LLC	4/6/15	84,997,875
Mountcliff Funding LLC	4/7/15	30,389,088
Mountcliff Funding LLC	4/16/15	49,997,292
Mountcliff Funding LLC	4/17/15	21,998,240
Mountcliff Funding LLC	5/5/15	54,412,234
Mountcliff Funding LLC	5/6/15	131,975,617
Nabisco, Inc.	6/15/15	42,452,220
National Oilwell Varco Corp.	4/30/15	11,497,611
NBCUniversal	4/30/15	42,284,530
NextEra Energy Capital	6/1/15	41,962,977
Penske Truck Leasing Company	5/11/15	36,560,598
Southwestern Electric Power Company	4/15/15	11,019,910
Standard Chartered plc	4/27/15	36,107,522
Starbird Funding Corp.	5/1/15	64,991,333
Starbird Funding LLC	4/21/15	49,995,000

SHORT-TERM INVESTMENTS
As of March 31, 2015

Security Description	Maturity Date	Original Amount
Sumitomo Mitsui Banking Corp.	4/30/15	100,000,000
Sumitomo Mitsui Banking Corp.	4/30/15	175,000,000
Toronto Dominion Holding (USA)	5/7/15	112,101,061
Victory Receivables Corp.	4/17/15	17,024,789
Victory Receivables Corp.	4/1/15	42,500,000
Victory Receivables Corp.	4/2/15	46,103,800
Victory Receivables Corp.	4/16/15	64,339,979
Victory Receivables Corp.	4/20/15	70,702,029
Victory Receivables Corp.	4/23/15	49,995,111
Victory Receivables Corp.	4/29/15	74,990,667
Victory Receivables Corp.	4/30/15	54,310,999
Global Advisor Currency		100,568,873
Cash - Global Advisors		30,712,311
Global Manager STIF		1,177,718,557
Total Cost Short-term Investments		**$5,256,869,374**
Total Market Value Short-term Investments		**$5,252,486,105**

PRIVATE EQUITY INVESTMENTS
As of March 31, 2015

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
57 Stars Emerging Europe Fund (NYSCRF), LP	03/13/09	$ 100,000,000	$ 45,437,327	$ 3,031,943	$ 37,320,865	$ 40,352,808
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	229,061,659	91,022,239	12,615,232	70,495,335	83,110,567
Access/NY European Middle Market Buyout Fund, LP	03/28/05	492,244,715	466,925,250	359,277,949	207,375,621	566,653,570
Acon Equity Partners III, LP	01/11/12	120,000,000	114,277,578	38,310,592	85,131,350	123,441,942
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	38,683,456	9,244,964	37,042,081	46,287,045
Aisling Capital II, LP	12/21/05	35,000,000	47,357,535	25,040,642	33,035,543	58,076,185
Aisling Capital III, LP	10/17/08	45,000,000	47,467,581	35,902,315	37,219,790	73,122,105
APA Excelsior IV, LP	01/01/95	25,000,000	25,000,000	49,807,919	0	49,807,919
APA Excelsior V, LP	05/01/98	45,000,000	44,232,718	27,957,066	163,665	28,120,731
Apax Europe IV, LP	02/19/99	168,597,737	175,861,071	233,319,717	5,213,890	238,533,607
Apax Europe V, LP	02/05/01	174,782,231	177,979,610	374,672,925	5,766,395	380,439,320
Apax Excelsior VI, LP	06/07/00	75,000,000	73,089,165	120,841,969	1,277,327	122,119,296
Apollo Investment Fund IV, LP	04/22/98	200,000,000	204,836,389	338,077,673	905,462	338,983,135
Apollo Investment Fund V, LP	10/26/00	300,000,000	462,737,392	924,632,008	14,068,128	938,700,136
Apollo Investment Fund VI, LP	08/19/05	350,000,000	479,700,342	541,263,108	181,030,738	722,293,846
Apollo Investment Fund VII, LP	08/28/07	350,000,000	432,261,850	585,802,766	151,254,846	737,057,612
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	55,154,997	1,895,084	49,987,875	51,882,959
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	123,688,777	29,686,920	110,853,454	140,540,374
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	112,304,438	159,924,865	28,812,902	188,737,767
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	119,052,799	103,815,595	95,096,269	198,911,864
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	103,437,508	11,295,230	101,552,721	112,847,951
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	65,039,098	91,413,119	4,832,853	96,245,972
Ascend Ventures NY II, LP	10/22/04	25,500,000	25,182,205	4,554,000	4,643,603	9,197,603
Ascend Ventures NY, LP	04/26/01	5,000,000	5,293,213	5,741,970	91,659	5,833,629
Ascend Ventures, LP	03/16/01	10,000,000	10,616,527	7,039,925	0	7,039,925
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	15,000,000	0	15,041,617	15,041,617
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	13,547,249	0	8,857,649	8,857,649
ASF Miller Direct B, LP	01/01/14	40,000,000	36,145,832	14,042,409	30,962,757	45,005,166
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	45,178,640	17,129,219	77,493,552	94,622,771
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	37,535,931	10,883,222	32,371,599	43,254,821
Asia Alternatives Capital Partners IV, LP	09/19/14	50,000,000	2,361,929	12,420	1,780,285	1,792,705
Avenue Asia Special Situations Fund IV, LP	06/30/06	50,000,000	39,647,166	31,502,168	15,236,330	46,738,498
Avenue Europe Special Situations Fund II, LP	11/04/11	132,396,183	146,378,128	25,379,367	121,826,795	147,206,162
Avenue Special Situations Fund IV, LP	11/09/05	50,000,000	62,948,986	81,765,004	435,032	82,200,036
Avenue Special Situations Fund V, LP	06/04/07	150,000,000	177,397,340	218,665,038	1,600,315	220,265,353
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	59,067,950	82,413,280	3,247,575	85,660,855
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	49,653,795	14,733,624	77,510	14,811,134
Behrman Capital II, LP	07/01/97	50,000,000	51,118,485	62,312,203	0	62,312,203
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	339,417,600	742,052,451	86,809,934	828,862,385
Blackstone Capital Partners V, LP	10/14/05	675,000,000	679,180,235	639,979,013	503,982,738	1,143,961,751
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	191,865,308	36,320,048	209,936,835	246,256,883
Blackstone Communications Partners I, LP	06/29/00	50,000,000	51,177,336	59,968,759	4,691,046	64,659,805
Blackstone Mezzanine Partners, LP	12/17/99	100,000,000	68,261,571	97,757,098	870,700	98,627,798
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	62,423,642	56,803,928	29,006,109	85,810,037
Blum Strategic Partners II, LP	06/29/01	100,000,000	160,508,626	244,414,580	140,587	244,555,167
Blum Strategic Partners III, LP	05/23/05	50,000,000	64,709,325	53,569,816	7,596,227	61,166,043
Blum Strategic Partners IV, LP	11/01/07	75,000,000	85,784,978	46,681,266	40,784,285	87,465,551
Boston Ventures Limited Partnership V	09/30/96	90,000,000	103,327,762	115,593,570	1,736,973	117,330,543
Brait IV, LP	12/21/05	40,000,000	43,170,982	12,950,012	16,524,206	29,474,218
Brazos Equity Fund I-B, LP	11/18/03	50,000,000	43,134,382	74,270,451	0	74,270,451
Brazos Equity Fund II, LP	10/14/05	50,000,000	59,608,824	33,246,909	28,692,870	61,939,779
Bridgepoint Europe I A, LP	12/10/98	155,183,794	96,139,925	165,929,481	1,651,563	167,581,044
Bridgepoint Europe II A, LP	05/02/01	95,407,885	142,475,865	247,974,748	8,087,187	256,061,935
Bridgepoint Europe III A, LP	04/25/05	134,578,523	128,015,211	76,967,860	63,049,785	140,017,645
Bridgepoint Europe IV, LP	11/14/08	132,471,737	123,184,343	74,045,948	82,015,016	156,060,964
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	66,399	548,422	147,230	695,652
Capital Alliance Private Equity IV, Ltd.	03/24/15	85,000,000	0	0	0	0
Carlyle Europe Partners II, LP	09/05/03	125,474,555	185,059,783	269,075,664	26,488,297	295,563,961
Carlyle Partners IV, LP	04/01/05	70,000,000	72,060,844	133,046,795	12,621,364	145,668,159
Carlyle Partners V, LP	09/07/07	150,000,000	157,288,159	144,985,535	120,498,588	265,484,123
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	226,611,614	389,862,193	27,923,134	417,785,327
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	368,737,953	381,648,978	144,605,884	526,254,862
CCMP Capital Investors III, LP	07/28/14	150,000,000	63,013,045	335,527	61,372,198	61,707,725
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	187,002,234	69,206,208	131,168,971	200,375,179
Centerbridge Capital Partners III, LP	10/24/14	200,000,000	0	0	0	0
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	65,740,000	220,000	71,755,786	71,975,786
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,172,144	41,703,340	30,390,886	72,094,226
Charterhouse Capital Partners VII, LP	07/30/02	89,802,203	89,587,810	160,255,962	10,843,583	171,099,545
Charterhouse Capital Partners VIII, LP	02/24/06	167,771,185	151,798,586	100,606,768	45,448,392	146,055,160
Clearlake Capital Partners III, LP	12/07/12	27,500,000	24,522,620	8,984,243	20,948,819	29,933,062

PRIVATE EQUITY INVESTMENTS
As of March 31, 2015

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	55,000,000	44,540,576	28,806,145	73,346,721
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	67,500,000	0	81,622,147	81,622,147
Clessidra Capital Partners	01/05/05	110,133,424	109,587,906	102,551,210	15,459,242	118,010,452
Contour Venture Partners II-A, LP	09/20/11	10,000,000	6,600,000	0	8,596,775	8,596,775
Contour Venture Partners III-A, LP	06/09/14	15,000,000	750,000	0	449,736	449,736
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	105,103,292	103,888,517	68,154,872	172,043,389
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	15,107,492	0	11,915,789	11,915,789
CVC Capital Partners VI (B), LP	07/26/13	273,851,366	24,626,836	42,536	17,653,100	17,695,636
CVC European Equity Partners II, LP	06/03/98	150,000,000	176,465,342	366,907,962	1,366,445	368,274,407
CVC European Equity Partners III, LP	12/15/00	150,000,000	203,249,393	476,201,938	3,882,857	480,084,795
CVC European Equity Partners IV (A), LP	07/18/05	162,530,230	177,626,149	270,890,497	40,300,402	311,190,899
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	85,601,222	89,635,639	97,833,065	21,650,677	119,483,742
CVC European Equity Partners V, LP	05/02/08	201,178,234	222,551,838	161,688,893	128,358,105	290,046,998
CVC European Equity Partners, LP	02/27/96	70,000,000	82,793,784	185,315,740	325,663	185,641,403
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	215,760,234	200,180,740	30,359,451	230,540,191
DeltaPoint Capital III, LP	08/30/02	21,939,569	26,116,573	20,096,696	6,965,487	27,062,183
DeltaPoint Capital IV, LP	11/06/09	25,000,000	21,901,332	191,151	18,363,377	18,554,528
DFJ Gotham Fund II, LP	03/12/09	25,000,000	22,621,743	3,447,464	14,866,451	18,313,915
Easton Hunt New York, LP	12/09/03	30,000,000	31,376,092	4,750,349	382,514	5,132,863
EQT Credit II, LP	10/23/13	115,875,339	71,145,362	0	68,919,643	68,919,643
EQT V (No. 2), LP	12/12/06	116,898,168	164,506,873	161,476,136	58,354,845	219,830,981
Ethos Private Equity Fund III, LP	04/25/96	25,000,000	29,249,722	48,269,478	0	48,269,478
Ethos Private Equity Fund IV, LP	04/30/99	25,000,000	38,021,349	57,707,568	0	57,707,568
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	53,219,989	42,615,348	17,130,378	59,745,726
FA Technology Ventures, LP	10/20/00	50,000,000	50,233,071	79,474,604	12,201,341	91,675,945
Fairview Capital II, LP	12/23/97	31,038,461	30,895,275	12,621,529	537,562	13,159,091
Fairview Capital III, LP	06/05/01	25,000,000	24,797,020	9,504,512	10,442,704	19,947,216
Fairview Capital, LP	09/28/94	20,000,000	20,000,000	9,086,196	273,754	9,359,950
Fairview Ventures Fund I, LP	10/14/99	300,000,000	285,365,450	311,487,748	58,310,977	369,798,725
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	95,859,344	78,623,874	67,620,152	146,244,026
Falcon Strategic Partners III, LP	07/03/09	50,000,000	58,000,254	34,446,323	39,080,333	73,526,656
Fifth Cinven Fund, LP (The)	06/12/12	176,800,836	104,112,738	18,795,940	94,392,125	113,188,065
Founders Equity NY, LP	12/23/03	44,000,000	42,588,235	4,868,370	51,414,223	56,282,593
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	33,282,231	1,639,728	37,696,538	39,336,266
Francisco Partners IV, LP	02/06/15	75,000,000	0	0	0	0
FS Equity Partners IV, LP	12/18/97	85,000,000	89,235,284	150,529,041	950,066	151,479,107
FS Equity Partners V, LP	12/18/03	50,000,000	43,461,409	75,537,915	17,306,297	92,844,212
FS Equity Partners VI, LP	04/20/11	80,000,000	82,688,568	48,802,687	94,343,859	143,146,546
FS Equity Partners VII, LP	06/04/14	125,000,000	13,415,616	9,730	12,629,096	12,638,826
GCM Grosvenor - NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	124,525,485	101,757,154	36,094,827	137,851,981
GenNx360 Capital Partners II, LP	02/16/12	125,000,000	39,034,139	6,103,136	30,091,533	36,194,669
GenNx360 Capital Partners, LP	09/30/08	60,000,000	79,257,064	50,823,050	42,412,809	93,235,859
Gilde Buyout Fund IV C.V.	06/29/10	25,208,924	19,261,656	1,062,315	16,048,919	17,111,234
Golder, Thoma, Cressey & Rauner Fund IV, LP	04/06/93	32,000,000	33,920,000	69,821,623	0	69,821,623
Graycliff Private Equity Partners III (NYS), LP	10/28/14	50,000,000	0	0	0	0
Green Equity Investors IV, LP	08/30/02	75,000,000	81,501,782	121,368,526	34,990,366	156,358,892
Green Equity Investors V, LP	02/28/07	125,000,000	138,030,813	122,294,633	110,961,628	233,256,261
Green Equity Investors VI, LP	02/15/12	200,000,000	119,856,559	16,587,798	103,716,624	120,304,422
GS Capital Partners 2000, LP	07/31/00	50,000,000	52,230,393	108,807,359	3,750,000	112,557,359
GS Capital Partners III, LP	06/04/98	50,000,000	44,305,455	45,886,313	0	45,886,313
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	14,375,270	2,604,672	16,692,653	19,297,325
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	114,505,370	72,203,482	55,638,432	127,841,914
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	294,003,416	12,768,744	306,772,160
HarbourVest International Private Equity Partners IV-Partnership Fund, LP	01/26/01	150,000,000	145,500,000	223,791,984	33,531,976	257,323,960
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	145,125,000	119,839,500	113,284,841	233,124,341
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	294,000,000	321,253,620	58,193,273	379,446,893
Helios Investors III, LP	12/24/14	100,000,000	8,502,358	0	6,089,313	6,089,313
Hellman & Friedman Capital Partners V, LP	08/01/04	100,000,000	91,333,208	240,811,918	2,798,131	243,610,049
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	278,800,331	378,592,522	91,189,694	469,782,216
Hellman & Friedman Capital Partners VII, LP	06/23/11	200,000,000	147,555,584	21,423,010	160,616,660	182,039,670
Hellman & Friedman Capital Partners VIII, LP	09/19/14	300,000,000	0	0	0	0
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	11,369,272	2,135,815	13,244,876	15,380,691
High Peaks Ventures NY, LP	12/09/03	27,409,091	26,861,244	14,352,025	20,501,786	34,853,811
Hony Capital Fund V, LP	12/30/11	100,000,000	78,890,045	2,655,193	88,096,479	90,751,672
Horsley Bridge International II, LP	12/28/00	50,000,000	50,000,000	61,779,054	12,908,671	74,687,725
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	123,649,334	39,992,245	69,110,619	109,102,864
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	90,900,005	24,242,309	88,571,558	112,813,867
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	167,177,420	277,944,524	44,864,719	322,809,243
Hudson River Fund II, LP	08/22/01	850,000,000	913,655,769	967,103,692	399,644,420	1,366,748,112
Hudson River Fund, LP	01/20/98	400,000,000	487,380,588	689,392,572	28,717,682	718,110,254

PRIVATE EQUITY INVESTMENTS
As of March 31, 2015

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	42,750,000	14,897,960	54,860,496	69,758,456
InterMedia Partners VII, LP	12/20/05	65,000,000	80,023,526	46,951,561	78,701,250	125,652,811
Irving Place Capital Partners III, LP	02/14/06	100,000,000	91,404,635	54,151,882	55,826,656	109,978,538
J.P. Morgan Partners Global Investors, LP	10/29/01	163,849,863	203,094,379	314,923,367	6,607,846	321,531,213
JMI Equity Fund VII, LP	11/22/10	40,000,000	34,400,000	9,017,250	28,129,444	37,146,694
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	241,058,645	97,014,599	235,209,161	332,223,760
KKR 1987 Fund, LP	01/01/87	370,039,238	579,512,017	1,039,562,313	0	1,039,562,313
KKR 2006 Fund, LP	07/26/06	600,000,000	710,049,242	593,729,112	477,123,701	1,070,852,813
KKR Asian Fund II, LP	06/28/13	150,000,000	52,498,984	8,811,775	58,374,137	67,185,912
KKR Asian Fund, LP	04/06/07	50,000,000	57,954,538	59,125,581	40,393,812	99,519,393
KKR China Growth Fund, LP	12/10/10	125,000,000	83,740,236	16,627,269	83,599,085	100,226,354
KKR European Fund II, LP	09/19/05	66,206,749	75,421,954	74,779,963	20,603,909	95,383,872
KKR Millennium Fund, LP	08/03/01	250,000,000	333,472,783	517,674,606	84,719,799	602,394,405
KSL Capital Partners III, LP	03/18/11	115,000,000	101,409,448	53,383,640	63,438,282	116,821,922
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	57,593,876	63,304,115	24,795,423	88,099,538
Lexington Capital Partners II, LP	03/25/98	50,000,000	49,602,500	65,111,987	955,775	66,067,762
Lexington Capital Partners III, LP	12/31/98	100,000,000	101,664,599	125,556,852	2,508,306	128,065,158
Lexington Capital Partners V, LP	11/05/01	75,000,000	80,655,543	123,178,359	8,743,005	131,921,364
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	97,453,659	122,764,775	22,364,068	145,128,843
Lindsay Goldberg & Bessemer, LP	08/28/02	60,000,000	68,521,132	147,874,505	2,290,978	150,165,483
Lindsay Goldberg III, LP	07/30/08	250,000,000	241,986,168	82,592,883	211,760,320	294,353,203
Lindsay Goldberg IV, LP	06/13/14	250,000,000	0	0	0	0
Lion Capital Fund I, LP	10/04/04	76,931,023	113,030,731	180,869,782	4,633,504	185,503,286
Lion Capital Fund II, LP	03/19/07	172,635,195	214,591,727	98,370,662	58,030,593	156,401,255
M2 NY Pioneer Fund, LP	03/02/11	200,000,000	77,328,538	14,597,351	70,238,088	84,835,439
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	228,368,560	387,057,584	33,524,491	420,582,075
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	82,320,145	72,605,110	50,873,774	123,478,884
Markstone Capital Partners, LP	02/02/04	250,000,000	244,392,125	94,159,630	73,594,266	167,753,896
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	53,949,349	3,678,060	57,627,409
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	14,339,050	788,785	13,091,450	13,880,235
Mohawk River Fund II, LP	06/29/00	100,000,000	97,665,242	85,035,321	24,672,543	109,707,864
Mohawk River Fund III, LP	06/21/01	300,000,000	300,889,026	208,137,390	193,044,746	401,182,136
Mohawk River Fund, LP	01/20/98	300,000,000	291,547,320	219,952,835	19,781,993	239,734,828
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	32,058,782	32,058,782
New Mountain Partners III, LP	08/30/07	100,000,000	102,759,018	43,524,835	90,843,400	134,368,235
New York Balanced Pool Asia Investors II, LP	02/24/15	200,000,000	601,480	0	601,480	601,480
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	52,102,604	5,882,495	63,277,324	69,159,819
New York Co-Investment Pool Asia Investors II, LP	02/24/15	150,000,000	0	0	0	0
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	73,089,338	17,987,931	65,753,196	83,741,127
New York Credit Co-Investment Fund, LP	04/28/14	50,000,000	27,402,750	4,223,910	25,462,833	29,686,743
New York Credit SBIC Fund, LP	05/06/14	50,000,000	1,447,369	0	1,378,827	1,378,827
New York CRF Investment Fund, LP	07/31/98	50,000,000	48,087,052	18,679,403	831,028	19,510,431
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	488,069,958	412,223,391	248,063,247	660,286,638
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	487,981,353	284,669,403	392,400,760	677,070,163
New York State Retirement Co-Investment Fund, LP	02/15/01	150,000,000	143,340,921	226,872,965	1,582,078	228,455,043
Nordic Capital Fund VIII, LP	12/19/13	115,458,922	46,886,639	61,660	37,981,287	38,042,947
NYS Business Development Loans	01/01/87		67,405,611		67,405,611	67,405,611
NYSCRF Pioneer Co-Investment Fund, LP	12/11/12	125,000,000	78,936,629	1,318,628	91,111,542	92,430,170
NYSCRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	34,001,500	49,067,155	5,708,804	54,775,959
NYSCRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	148,442,544	45,039,009	138,463,336	183,502,345
NYSCRF Pioneer Partnership Fund A-II, LP	12/31/14	150,000,000	0	0	0	0
NYSCRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	72,899,500	9,365,981	63,664,446	73,030,427
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,000,000	79,418,604	62,487,830	141,906,434
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	16,455,115	100,885,629	117,340,744
OCM Opportunities Fund III, LP	09/23/99	100,000,000	105,000,000	154,256,685	1,169,828	155,426,513
OCM Opportunities Fund IV, LP	10/30/01	125,000,000	134,375,000	215,484,463	325,817	215,810,280
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	180,000,000	284,845,088	29,719,071	314,564,159
OCM Principal Opportunities Fund II, LP	06/28/01	50,000,000	50,000,000	87,606,779	90,104	87,696,883
Olympus Growth Fund III, LP	04/23/98	50,000,000	46,362,203	87,488,371	205,859	87,694,230
Paladin (NY), LP	05/04/04	45,000,000	38,201,591	9,072,201	30,075,341	39,147,542
Palladium Equity Partners III, LP	02/15/08	70,000,000	85,347,318	112,162,676	50,446,208	162,608,884
Palladium Equity Partners IV, LP	01/16/13	100,000,000	58,259,246	29,256,046	33,007,282	62,263,328
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	36,576,260	5,556,416	30,081,448	35,637,864
PEG Direct Corporate Finance Institutional Investors, LLC	12/07/98	40,000,000	37,561,699	61,950,819	711,324	62,662,143
PEG Direct Venture Capital Institutional Investors II, LLC	08/23/00	12,000,000	14,895,722	22,129,205	964,222	23,093,427
PEG Direct Venture Capital Institutional Investors III, LLC	06/27/06	1,200,000	789,299	2,667,581	191,089	2,858,670
PEG Direct Venture Capital Institutional Investors, LLC	12/07/98	15,200,000	18,079,453	19,599,192	56,395	19,655,587
PEG Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	158,704,669	260,250,554	19,163,860	279,414,414
PEG Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	292,283,007	309,363,247	166,710,733	476,073,980
PEG Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	97,905,806	50,591,791	104,171,405	154,763,196

PRIVATE EQUITY INVESTMENTS
As of March 31, 2015

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
PEG Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	178,717,375	112,335,141	21,565,629	133,900,770
Performance Direct Investments I, LP	03/29/01	100,000,000	128,939,330	197,467,847	14,969,682	212,437,529
Performance Venture Capital II, LP	03/26/08	75,000,000	69,060,351	19,049,414	81,495,277	100,544,691
Performance Venture Capital, LP	06/21/06	40,000,000	43,256,736	29,256,025	37,521,506	66,777,531
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	44,192,029	62,408,495	300,879	62,709,374
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	54,511,069	136,326	48,924,360	49,060,686
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	82,415,183	65,935,801	76,160,043	142,095,844
Providence Equity Partners III, LP	11/09/98	100,000,000	116,421,500	170,192,592	110,406	170,302,998
Providence Equity Partners IV, LP	10/13/00	154,915,620	224,053,152	418,005,286	6,228,055	424,233,341
Providence Equity Partners V, LP	09/15/04	150,000,000	189,625,591	177,627,572	46,584,860	224,212,432
Providence Equity Partners VI, LP	12/04/06	350,000,000	458,621,414	336,267,445	229,533,510	565,800,955
Providence Equity Partners VII, LP	06/27/13	100,000,000	39,804,142	3,550,838	38,188,817	41,739,655
Providence Growth Investors, LP	12/20/99	30,000,000	39,382,920	45,468,801	402,861	45,871,662
PVP Fund I-A, LP	03/17/15	30,000,000	0	0	0	0
Quadrangle Capital Partners II, LP	03/17/05	139,855,736	140,075,637	135,492,510	42,298,552	177,791,062
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	99,019	3,456,957	819,920	4,276,877
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	279,540,779	55,270,018	285,071,304	340,341,322
SAIF Partners III, LP	03/20/07	50,000,000	70,292,779	27,319,419	70,020,642	97,340,061
SAIF Partners IV, LP	12/18/09	100,000,000	106,737,805	20,741,491	106,301,182	127,042,673
Searchlight Capital, LP	12/29/11	150,000,000	96,557,050	3,230,792	112,874,087	116,104,879
Sector Performance Fund, LP	04/24/07	73,756,687	90,042,572	83,201,972	0	83,201,972
SKM Equity Fund III, LP	06/26/00	46,738,794	67,744,340	120,705,274	20,048,162	140,753,436
Snow Phipps II, LP	07/08/11	100,000,000	79,829,218	14,551,119	99,630,989	114,182,108
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	23,750,000	0	23,353,913	23,353,913
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	53,090,052	76,690,710	46,516,647	123,207,357
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	375,922,646	383,890,206	168,399,953	552,290,159
Summer Street Capital III, LP	08/14/12	10,000,000	4,787,127	0	3,794,073	3,794,073
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	0	17,530,892	17,530,892
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	12,670,448	0	9,902,330	9,902,330
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	23,026,526	16,914,048	732,374	17,646,422
T3 Partners, LP	12/15/99	29,962,140	30,121,756	113,306,046	0	113,306,046
TA IX, LP	07/11/00	70,000,000	67,900,000	163,526,160	505,228	164,031,388
TA X, LP	03/23/06	100,000,000	96,500,000	86,167,981	42,518,839	128,686,820
TA XI, LP	07/16/09	100,000,000	83,405,769	35,405,769	85,136,874	120,542,643
TCW/Latin American Private Equity Partners, LP	05/23/97	43,112,500	43,225,948	8,186,401	7,286	8,193,687
Third Cinven Fund U.S. (No. 3), LP	08/02/01	97,438,569	108,245,595	214,687,588	7,113,213	221,800,801
Thomas H. Lee Equity Fund V, LP	04/19/00	350,000,000	398,896,941	665,563,659	1,649,286	667,212,945
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	114,705,492	94,940,489	79,300,990	174,241,479
TPG Asia V, LP	08/01/07	45,000,000	43,631,473	20,122,057	31,249,525	51,371,582
TPG Growth II, LP	08/05/11	200,000,000	172,226,548	14,850,910	246,452,636	261,303,546
TPG Growth III (A), LP	03/20/15	300,000,000	0	0	0	0
TPG Partners III, LP	12/15/99	224,031,634	249,349,242	597,397,273	8,679,967	606,077,240
TPG Partners IV, LP	12/10/03	75,000,000	83,619,486	135,394,013	27,692,003	163,086,016
TPG Partners V, LP	03/28/06	275,000,000	299,510,081	181,121,974	216,291,878	397,413,852
TPG Partners VI, LP	06/09/08	270,000,000	283,381,676	153,528,885	233,814,903	387,343,788
TPG Partners VII, LP	03/30/15	250,000,000	0	0	0	0
Tribeca Prime Fund New York, LP	03/08/06	25,000,000	24,928,319	2,391,021	11,675,701	14,066,722
Tribeca Venture Fund I (NY), LP	12/17/13	10,000,000	5,650,000	100,613	8,216,655	8,317,268
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	25,942,677	21,433,442	22,953,385	44,386,827
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,800,000	39,800,000	9,218,152	49,018,152
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	26,310,000	11,978,894	38,288,894
Vestar Capital Partners III, LP	11/26/96	30,000,000	29,398,090	33,446,735	953,352	34,400,087
Vestar Capital Partners IV, LP	12/15/99	75,000,000	74,010,752	128,701,005	2,649,946	131,350,951
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	133,197,069	243,577,907	52,982,078	296,559,985
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	289,476,602	38,656,254	390,707,699	429,363,953
Vista Equity Partners Fund V, LP	07/18/14	400,000,000	159,308,769	31,185	154,441,467	154,472,652
Vista Foundation Fund I, LP	12/20/10	50,000,000	50,966,871	83,544,983	52,264,838	135,809,821
Vista Foundation Fund II, LP	10/31/13	75,000,000	31,524,423	0	28,437,846	28,437,846
Warburg Pincus Energy Fund, LP	10/24/14	200,000,000	12,000,000	471,233	9,794,714	10,265,947
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	401,204,556	9,941,776	411,146,332
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	123,795,353	21,264,909	145,060,262
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,000	448,107,844	82,364,131	530,471,975
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	313,200,000	597,851,617	107,012,298	704,863,915
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	350,000,000	238,583,969	269,163,015	507,746,984
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	66,150,000	11,027,409	72,200,491	83,227,900
Welsh, Carson, Anderson & Stowe VIII, LP	06/30/98	150,000,000	150,000,000	193,020,827	200,859	193,221,686
Wheatley New York Partners, LP	07/30/02	50,000,000	45,275,924	55,089,286	3,719,551	58,808,837
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	257,775,652	139,531,138	74,811,155	214,342,293
Total Private Equity Investments		**$ 35,678,668,954**	**$ 31,955,651,884**	**$ 32,579,337,977**	**$ 14,247,373,774**	**$ 46,826,711,751**

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Captive fund-of-funds are discretionary accounts that allow CRF to access smaller and specialized private equity funds and to provide diversification for the private equity portfolio.

Due to confidentiality provisions and to protect the investment relationship between CRF and the underlying funds, some of the underlying partnerships are not named and are listed as Partnership # or Investment #.

The sum of commitments to the underlying funds contained in a fund-of-funds may not equal CRF's commitment to that fund-of-funds. Differences may result from payment of fees, or because the fund-of-funds may contain uncommited capital.

57 Stars Emerging Europe Fund (NYSCRF), LP

57 Stars, LLC manages a captive fund-of-funds for CRF with a mandate to invest in Emerging European small and mid-market buyout funds.

Fund:	Vintage Year	Capital Committed In US $	Country Focus
Abris CEE Middle Market Fund II	2012	$ 15,616,675	Central Europe
Actera Partners II	2012	15,000,000	Turkey
Baring Vostok V	2012	15,000,000	Russia
Crescent Capital III	2013	14,906,239	UK / Northern Ireland
Fortissimo Capital Fund III	2012	10,000,000	Israel
Tene Growth Capital III	2013	12,500,000	Israel
Turkven Private Equity Fund III	2012	15,000,000	Turkey
Total		**$ 98,022,914**	

Access/NY European Middle Market Buyout Fund, LP

Access Capital Partners, LLC manages a captive fund-of-funds for CRF with a mandate to invest in European small and mid-market buyout funds.

Fund:	Vintage Year	Capital Committed In Euros (€)	Country Focus
21 Centrale III	2006	€ 11,000,000	France
AAC 2005	2004	15,000,000	France
Accent 2008	2007	10,000,000	Nordic
Capvis III	2007	10,000,000	Germany, Austria, Switzerland
Carlyle EPT II	2007	20,000,000	Pan-European
Change Capital II	2008	10,000,000	Pan-European
Chequers XV	2006	9,000,000	France
Consilium PE Fund	2007	7,200,000	Italy
Endless Turnaround II	2008	9,800,000	United Kingdom
Gilde Buy-out III CV	2005	20,000,000	Benelux, Germany, France
Gresham 4	2006	15,200,000	United Kingdom
HitecVision V	2008	3,400,000	Norway, United Kingdom
I2	2007	20,000,000	Italy
InvestIndustrial IV	2008	10,000,000	Italy, Spain, Portugal
ISIS IV	2007	16,400,000	United Kingdom
L Capital 2	2006	25,000,000	Pan-European
Litorina III	2007	10,000,000	Sweden
Mercapital III	2007	15,000,000	Spain
N+1 Private Equity Fund II	2008	10,000,000	Spain
Quadriga III	2006	20,000,000	Germany, Austria, Switzerland
Reiten VII	2007	15,000,000	Germany
Rutland II	2007	14,200,000	United Kingdom
Segulah IV	2007	6,200,000	Sweden
Sovereign II	2005	14,800,000	United Kingdom
Star I (sec)	2005	9,700,000	Pan-European
Star II	2006	15,000,000	Pan-European
White Knight VII	2006	20,000,000	France
White Knight VIII	2008	12,500,000	France
Total		**€ 374,400,000**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Access/NY European Middle Market Buyout Fund II, LP

Access Capital Partners, LLC manages a captive fund-of-funds for CRF with a mandate to invest in European small and mid-market buyout funds.

Fund:	Vintage Year	Capital Committed In Euros (€)	Country Focus
Accent 2012	2011	€ 10,269,000	Nordic
Augur FIS Financial Opportunity II	2011	10,000,000	Pan-European
Capvis IV	2013	15,000,000	Germany, Austria, Switzerland
CETP III	2014	20,000,000	Pan-European
Corpfin V	2015	15,000,000	Spain
Endless Fund III	2011	9,604,000	United Kingdom
Endless Fund IV	2014	13,100,000	United Kingdom
Initiative and Finance	2011	10,000,000	France
Invision V	2013	13,000,000	Germany, Austria, Switzerland
Living Bridge Fund I	2013	10,607,000	United Kingdom
Litorina IV	2010	9,632,000	Sweden
NIBC II	2013	10,000,000	Germany, Benelux
Palatine PEF II	2012	10,470,000	United Kingdom
Quadriga IV	2012	10,000,000	Germany, Austria, Switzerland
Stirling Square Capital Partners II	2013	5,574,000	Pan-European
Stirling Square Capital Partners III	2014	15,000,000	Pan-European
Total		**€ 187,256,000**	
Total Access/NY European Middle Market Buyout Funds		**€ 561,656,000**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

NY Legacy Emerging Fund, LP

TFSI Management manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US $	Market
Acon-Bastion Partners II	2006	$ 35,000,000	Leveraged Buyouts
Arlington Capital Partners II	2006	20,000,000	Venture Capital
Ascend Ventures II	2005	5,000,000	Leveraged Buyouts
Craton Equity Partners	2008	10,000,000	Growth Equity - Clean Technologies
Falcon Mezzanine Partners II	2005	25,000,000	Mezzanine
Falconhead Capital Partners II	2007	30,000,000	Leveraged Buyouts
GF Capital Private Equity Fund	2006	35,000,000	Leveraged Buyouts
Global Innovation Partners Fund II	2006	30,000,000	Leveraged Buyouts
ICV Partners II	2005	20,000,000	Leveraged Buyouts
Kline Hawkes Growth Equity Fund	2007	15,000,000	Growth Equity / Venture Capital
Levine Leichtman Capital Partners III	2005	20,000,000	Mezzanine
Lightyear Fund II	2006	20,000,000	Leveraged Buyouts
Newstone Capital Partners I	2007	15,000,000	Mezzanine
NGN Biomed Opportunity I	2005	5,000,000	Venture Capital
Nogales Investors Fund II	2006	13,500,000	Leveraged Buyouts
Pharos Capital Partners II - A	2004	5,000,000	Leveraged Buyouts
Post Capital Equity Partners II	2007	7,500,000	Leveraged Buyouts
Quaker BioVentures	2008	10,000,000	Venture Capital
RLJ Partners	2007	20,000,000	Leveraged Buyouts
Rustic Canyon / Fontis Capital Partners	2007	5,000,000	Leveraged Buyouts
SW Pelham Fund III	2008	10,000,000	Mezzanine
Syndicated Communications Venture Partners V	2006	25,000,000	Venture Capital
Tailwind Capital Partners	2007	15,000,000	Leveraged Buyouts
Trinity Hunt Partners III	2005	30,000,000	Leveraged Buyouts
Vintage Capital Partners	2006	12,500,000	Mezzanine
VMG Equity Partners	2007	15,000,000	Leveraged Buyouts
Wedbush Capital Partners	2006	10,000,000	Leveraged Buyouts
Total		**$ 463,500,000**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Fairview Ventures

Fairview Capital Partners, Inc. manages a captive fund-of-funds for CRF with a mandate to invest in venture capital funds.

Fairview Ventures Fund I, LP

Fund:	Vintage Vintage Year	Capital Committed In US $	Investment Stage
Alliance Technology Ventures III	2000	$ 10,000,000	Venture Capital
Ampersand 1999	1999	10,000,000	Venture Capital
Ampersand 2001	2001	10,000,000	Venture Capital
Austin Ventures VIII	2001	5,533,333	Early Stage Venture Capital
Battery Ventures VI	2000	12,622,500	Venture Capital
Crosspoint Venture Partners 2000Q	2000	7,850,000	Diversified Venture Capital
Crosspoint Venture Partners LS 2000	2000	1,253,772	Diversified Venture Capital
Domain Partners V	2001	10,000,000	Venture Capital
Highland Capital Partners V	2000	5,000,000	Late Stage Venture Capital
Highland Capital Partners VI	2001	15,000,000	Late Stage Venture Capital
Menlo Ventures IX	2001	15,000,000	Venture Capital
Morgenthaler Partners VI	2000	10,000,000	Early Stage Venture Capital
Morgenthaler Partners VII	2001	15,000,000	Early Stage Venture Capital
New Enterprise Associates 10	2000	15,000,000	Venture Capital
New Enterprise Associates 9	1999	5,019,000	Venture Capital
Partnership 1	2000	7,293,000	Venture Capital
Partnership 2	2001	5,360,000	Venture Capital
Partnership 3	2000	4,000,000	Venture Capital
Partnership 4	2002	7,469,819	Venture Capital
Partnership 5	2000	6,000,000	Venture Capital
Partnership 6	2006	7,000,000	Venture Capital
Partnership 7	2000	6,416,667	Venture Capital
Partnership 8	2001	11,250,000	Venture Capital
Partnership 9	2006	5,200,000	Venture Capital
Partnership 10	2005	7,800,000	Venture Capital
Partnership 11	2000	10,000,000	Venture Capital
Partnership 12	2003	15,000,000	Venture Capital
Partnership 13	2001	10,000,000	Venture Capital
Partnership 14	2005	10,000,000	Venture Capital
Sierra Ventures VIII	2000	15,000,000	Early Stage Venture Capital
Summit Ventures VI	2001	5,400,000	Diversified Venture Capital
Technology Partners Fund VII	2000	10,000,000	Early Stage Venture Capital
Total		**$ 290,468,091**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Fairview Ventures Fund II - NY, LP

Fund:	Vintage Year	Capital Committed In US $	Market
Partnership 15	2004	$ 5,000,000	Venture Capital
Partnership 16	2005	10,000,000	Venture Capital
Partnership 17	2006	8,000,000	Venture Capital
Partnership 18	2006	15,000,000	Venture Capital
Partnership 19	2006	7,800,000	Venture Capital
Partnership 20	2006	5,000,000	Venture Capital
Partnership 21	2006	3,400,000	Venture Capital
Partnership 22	2006	15,000,000	Venture Capital
Partnership 23	2007	10,000,000	Venture Capital
Partnership 36	2007	10,000,000	Venture Capital
Partnership 37	2007	7,500,000	Venture Capital
Total		**$ 96,700,000**	
Total Fairview Venture Funds		**$ 387,168,091**	

NY Legacy Venture Capital Fund, LP

Fairview Capital Partners, Inc. manages a captive fund-of-funds for CRF with a mandate to invest in venture capital funds. The Fund can also invest alongside venture capital funds in co-investments.

Fund:	Vintage Year	Capital Committed In US $	Market
Ampersand 2006 Limited Partnership	2006	$ 20,000,000	Venture Capital
Apex Investment Fund VI	2007	12,500,000	Diversified Venture Capital
Azure Capital Partners II	2006	10,000,000	Early Stage Venture Capital
Constellation Venture Capital III	2007	20,000,000	Venture Capital
Draper Fisher Jurvetson Fund VIII	2005	23,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund IX	2007	25,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Growth Fund 2006	2006	10,000,000	Early Stage Venture Capital
Edison Venture Fund VI	2006	10,000,000	Venture Capital
FT Ventures III	2007	20,000,000	Balanced Venture Capital
Globespan Capital Partners V	2007	15,000,000	Diversified Venture Capital
Institutional Venture Partners XII	2007	15,000,000	Late Stage Venture Capital
Morgenthaler Partners VIII	2005	10,000,000	Buyouts - Growth Equity
MPM BioVentures IV-QP	2006	20,000,000	Early Stage Venture Capital
New Enterprise Associates 12	2006	5,000,000	All Stage Venture Capital
OVP Venture Partners VII	2006	20,000,000	Early Stage Venture Capital
FirstMark IV	2006	10,000,000	Venture Capital
Polaris Venture Partners V	2006	15,000,000	Balanced Venture Capital
Psilos Group Partners III	2007	20,000,000	Mid-Stage Venture Capital
RRE Ventures IV	2006	20,000,000	Venture Capital
Softbank Capital Technology Fund III	2004	40,000,000	Venture Capital
Technology Partners Fund VIII	2007	20,000,000	Early Stage Venture Capital
Trinity Ventures IX	2005	20,000,000	Early Stage Venture Capital
Tudor Ventures III	2007	10,000,000	Mid-Stage Venture Capital
Valhalla Partners II	2007	6,125,000	Early Stage Venture Capital
VantagePoint Venture Partners 2006 (Q)	2006	7,500,000	Venture Capital
Vantage Point CleanTech Partners II	2008	50,000,000	Cleantech Venture Capital
WestView Capital Partners	2005	25,000,000	Buyouts
Sub-Total		**$ 479,125,000**	
Co-Investment			
Advanced Equities	2007	$ 10,000,000	
Visto Corporation	2006	3,420,000	
Sub-Total		**$ 13,420,000**	
Total		**$ 492,545,000**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Hudson River Funds

The Hudson River Funds are captive fund-of-funds for CRF with a mandate to invest in smaller and mid-size buyout funds.
The Hudson River Funds also invest in Israeli venture capital funds.
The Hudson River Funds are managed by Hamilton Lane Advisors, LLC.

Hudson River Fund I, LP

Fund:	Vintage Year	Capital Committed In US $	Market
Blum Strategic Partners, LP	1998	$ 30,000,000	Special Situations
Fenway Partners Capital Fund II, LP	1998	30,000,000	Mid-market Buyout
Goense Bounds & Partners A, LP	2000	25,000,000	Mid-market Buyout
Kohlberg Investors IV, LP	2001	20,000,000	Buyouts
Levine Leichtman Capital Partners II, LP	1998	35,000,000	Special Situations
Littlejohn Fund II, LP	2000	30,000,000	Special Situations
Newbridge Asia III, LP	2001	10,000,000	Mid-market Buyout/Growth Capital
OCM/GFI Power Opportunities Fund, LP	2000	33,046,000	Sector Fund
Partnership 24	2002	11,000,000	Buyouts
Partnership 25	1999	30,000,000	Mid-market Buyout
Partnership 26	2000	32,897,000	Mid-market Buyout
Pegasus Partners II, LP	2000	30,000,000	Special Situations
Phoenix Equity Partners III, LP	2000	4,827,000	Mid-market Buyout
Phoenix Equity Partners IV, LP	2001	27,051,000	Mid-market Buyout
Provender Opportunities Fund, LP	1999	29,772,000	Special Situations
Quad-C Partners V, LP	1998	30,000,000	Mid-market Buyout
Total Fund I		**$ 408,593,000**	

Hudson River Fund II, LP

Fund:	Vintage Year	Capital Committed In US $	Market
Acon-Bastion Partners II	2006	$ 35,000,000	Special Situations
Birch Hill Equity Partners III	2006	28,808,000	Mid-market Buyout
Carlyle Management Group Partners	2003	1,937,796	Special Situations
Carlyle/Riverstone Renewable Energy Infrastructure Fund	2006	30,000,000	Sector/Infrastructure
Crescent Capital II	2005	6,409,000	Growth Capital
Easton Capital Partners	2006	17,000,000	Mid-market Buyout
GESD Investors II	2007	15,000,000	Mid-market Buyout
Gores Capital Partners	2004	20,000,000	Special Situations
Gores Capital Partners II	2007	20,000,000	Special Situations
High Road Capital Partners Fund I	2007	15,000,000	Mid-market Buyout
Indigo Capital IV	2003	12,675,000	Special Situations
J.H. Whitney VI	2005	20,000,000	Sector Buyout
Kohlberg Investors V	2005	20,000,000	Mid-market Buyout
Kohlberg Investors VI	2007	25,000,000	Mid-market Buyout
KPS Special Situations Fund II	2003	15,000,000	Special Situations
KPS Special Situations Fund III	2007	25,000,000	Special Situations
Levine Leichtman Capital Partners III	2003	30,000,000	Special Situations
New Mountain Partners II	2005	30,000,000	Mid-market Buyout
Newbridge Asia IV	2005	25,000,000	Mid-market Buyout/Growth Capital
Odyssey Investment Partners Fund III	2004	20,000,000	Mid-market Buyout
Paladin III	2008	15,000,000	Mid-market Buyout
Partnership 27	2005	21,449,000	Special Situations
Partnership 28	2006	20,000,000	Mid-market Buyout
Partnership 31	2002	4,000,000	Mid-market Buyout
Partnership 32	2006	25,000,000	Mid-market Buyout
Partnership 38	2007	75,000,000	Mid-market Buyout
Phoenix Equity Partners 2006 Fund A	2006	27,045,000	Mid-market Buyout
Platinum Equity Capital Partners II	2007	20,000,000	Mid-market Buyout
Roark Capital Partners	2005	15,000,000	Mid-market Buyout
Roark Capital Partners II	2007	15,000,000	Mid-market Buyout
Saw Mill Capital Partners	2007	20,000,000	Small to Mid-market Buyout
Summer Street Capital II	2007	5,000,000	Mid-market Buyout
TDR Capital II	2006	20,722,000	Mid-market Buyout
TPG STAR	2007	25,000,000	Mid-market Buyout/Growth Capital
Sub-Total		**$ 720,045,796**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Hudson River Fund II, LP – Israeli Venture Capital

Fund:	Vintage Year	Capital Committed In US $	Investment Stage
Carmel Ventures III	2008	$ 10,000,000	Israeli Venture Capital
FIMI Opportunity IV	2008	20,000,000	Special Situations
Giza Venture Fund V	2007	15,000,000	Israeli Venture Capital
JVP Media V	2008	10,000,000	Venture Capital - Media
Pitango Venture Capital V	2007	15,000,000	Israeli Venture Capital
Plenus III	2007	15,000,000	Israeli Venture Capital
SCP Vitalife Partners II	2007	15,000,000	Venture Capital – Life Sciences
Sub-Total		**$ 100,000,000**	
Total Fund II		**$ 820,045,796**	
Total Hudson River Funds		**$ 1,228,638,796**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Mohawk River Funds

The Mohawk River Funds are captive fund-of-funds for CRF with a mandate to invest in venture capital funds.
The Mohawk River Funds are managed by HarbourVest Partners, LLC.

Mohawk River Fund I, LP

Fund:	Vintage Year	Capital Committed In US $	Focus
Alta Communications VII	1998	$ 10,000,000	Late Stage/Balanced Venture Capital
Alta Communications VIII	2000	12,700,000	Late Stage/Balanced Venture Capital
Austin Ventures VII	1999	24,000,000	Late Stage/Balanced Venture Capital
Canaan Equity II	1999	25,000,000	Early Stage Venture Capital
Centennial Fund VI	1999	25,000,000	Early Stage Venture Capital
Dolphin Communications Fund	1998	15,000,000	Late Stage/Balanced Venture Capital
Domain Partners IV	1998	15,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures IV	1998	13,000,000	Early Stage Venture Capital
Foundation Capital III	2000	10,000,000	Early Stage Venture Capital
Geocapital V	1998	13,600,000	Late Stage/Balanced Venture Capital
HarbourVest Partners VI – Direct Fund	2000	25,200,000	Late Stage/Balanced Venture Capital
Meritech Capital Partners	1999	25,000,000	Late Stage/Balanced Venture Capital
Mission Ventures	1999	15,000,000	Early Stage Venture Capital
Mission Ventures II	2000	15,000,000	Early Stage Venture Capital
Oak Investment Partners IX	1999	10,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners III	2000	15,000,000	Late Stage/Balanced Venture Capital
Telecom Partners III	1999	19,500,000	Early Stage Venture Capital
Weston Presidio Capital III	1998	10,000,000	Late Stage/Balanced Venture Capital
Total Fund I		**$ 298,000,000**	

Mohawk River Fund II, LP

Fund:	Vintage Year	Capital Committed In US $	Focus
Austin Ventures VIII	2001	$ 5,500,000	Late Stage/Balanced Venture Capital
Battery Venture VI	2000	10,100,000	Early Stage Venture Capital
Canaan Equity III	2001	10,000,000	Early Stage Venture Capital
DCM III	2001	10,100,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VII	2000	9,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures Fund V	2000	10,000,000	Early Stage Venture Capital
Galen Partners IV	2003	8,000,000	Late Stage/Balanced Venture Capital
Interwest Partners VIII	2000	10,000,000	Early Stage Venture Capital
NEA 10	2000	10,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners X	2001	10,000,000	Late Stage/Balanced Venture Capital
Trinity Ventures VIII	2000	6,000,000	Early Stage Venture Capital
Total Fund II		**$ 98,700,000**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

Mohawk River Fund III, LP

Fund:	Vintage Year	Capital Committed In US $	Focus
Alta Communication IX	2003	$ 10,000,000	Late Stage/Balanced Venture Capital
Ampersand 2001	2001	10,000,000	Late Stage/Balanced Venture Capital
Camden Partners Strategic Fund III	2004	25,000,000	Late Stage/Balanced Venture Capital
Carmel Ventures II	2005	10,000,000	Early Stage Venture Capital
Columbia Capital Equity Partners IV	2005	15,000,000	Early Stage Venture Capital
DCM IV	2004	8,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VIII	2005	25,000,000	Early Stage Venture Capital
Evergreen IV	2003	25,100,000	Early Stage Venture Capital
Evergreen V	2006	25,000,000	Early Stage Venture Capital
Foundation Capital IV	2002	10,000,000	Early Stage Venture Capital
Galen Partners IV	2003	12,000,000	Late Stage/Balanced Venture Capital
Giza Venture Fund IV	2005	20,000,000	Early Stage Venture Capital
Insight Venture Partners V	2005	10,000,000	Late Stage/Balanced Venture Capital
Mission Ventures III	2004	20,000,000	Early Stage Venture Capital
NEA 11	2004	5,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners XI	2004	15,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners IV	2002	10,000,000	Early Stage Venture Capital
Tallwood II	2002	5,000,000	Early Stage Venture Capital
Tallwood III	2006	5,000,000	Early Stage Venture Capital
Tamir Fishman Ventures III	2007	7,900,000	Early Stage Venture Capital
Vector Capital III	2005	30,000,000	Late Stage/Balanced Venture Capital
Total Fund III		**$ 303,000,000**	
Total Mohawk River Funds		**$ 699,700,000**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

New York Co-Investment Pool Asia Investors, LP

Asia Alternatives Management, LLC through the New York Co-Investment Pool Asia Investors, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market funds in Asia.

Fund:	Vintage Year	Capital Committed In US $	Focus
CDH China Fund V	2013	$ 20,000,000	China Buyout
Farallon Asia Special Situations Fund II	2012	10,000,000	Special Situations
Hahn & Company	2011	25,000,000	Korean Buyout
Hony Capital V	2011	15,000,000	China Buyout and Growth Capital
RRJ Capital Master Fund I	2011	10,733,750	China Buyout and Growth Capital
Saratoga Asia III	2012	10,000,000	Indonesia Buyout
Total		**$ 90,733,750**	

Pioneer Partnership Funds

M^2 NY Pioneer Fund, LP - Muller & Monroe

Muller & Monroe Asset Management, LLC through the M^2 Pioneer Fund, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US $	Focus
Brightwood Capital SBIC I	2011	$ 15,000,000	Mezzanine
Craton Equity Investors II	2013	12,666,667	Growth Equity - Clean Technologies
Estancia Capital Partners	2012	20,000,000	Buyouts
Mansa Equity Fund	2012	11,300,000	Growth Equity
Medina Capital Fund	2014	20,000,000	Growth Equity
Rock Island Capital Fund II	2013	20,000,000	Small Buyouts
Siris Partners II	2012	20,000,000	Buyouts
Vistria Fund	2015	15,000,000	Buyouts
Total M^2 NY Pioneer Fund - Muller & Monroe		**$ 133,966,667**	

NYCRF Pioneer Opportunities Fund A, LP - StepStone Group

StepStone Group, LLC through the NYCRF Pioneer Opportunities Fund A, LP manages a co-investment fund for CRF to make co-investments in transactions managed or sponsored by emerging managers.

Fund:	Vintage Year	Capital Committed In US $	Focus
Investment 1	2009	$ 18,100,000	Buyouts
Investment 2	2010	8,000,000	Buyouts
Investment 3	2010	5,000,000	Buyouts
Total Fund A - StepStone Group		**$ 31,100,000**	

NYCRF Pioneer Partnership Fund A, LP - Banc of America

Banc of America Capital Investors, LP through the NYCRF Pioneer Partnership Fund A, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US $	Focus
Bison Capital Partners IV	2013	$ 20,000,000	Small Buyout
Clearlake Capital Partners II	2009	20,000,000	Special Situations
Clearlake Capital Partners III	2012	10,000,000	Special Situations
DBL Equity Fund BAEF II	2010	7,500,000	Growth Equity
Dominus Capital Partners	2011	20,000,000	Small Buyout
Grey Mountain Capital Partners II	2010	12,500,000	Small Buyout
ICV Capital Partners III	2013	25,000,000	Small Buyout
Incline Equity Partners III	2013	20,000,000	Small Buyout
Monroe Capital Partners	2012	10,000,000	Mezzanine
One Rock Capital Partners	2014	15,200,000	Small Buyout
Tenex Capital Partners	2011	25,000,000	Special Situations
Wicks Capital Partners IV	2012	20,000,000	Small Buyout
Total Fund A - Banc of America		**$ 205,200,000**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2015

NYCRF Pioneer Partnership Fund B, LP - StepStone Group

StepStone Group, LLC through the NYCRF Pioneer Partnership Fund B, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US $	Focus
Bunker Hill Capital II	2009	$ 25,000,000	Small to Mid-market Buyout
Capital Alliance Private Equity III	2010	15,000,000	Small to Mid-market Buyout
Carpenter Community BancFund	2009	30,000,000	Small to Mid-market Buyout
Relativity Fund	2009	30,000,000	Small to Mid-market Buyout
Total Fund B - StepStone Group		**$ 100,000,000**	
Total Pioneer Funds		**$ 470,266,667**	

ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING
As of March 31, 2015

In order not to put our Fund of Funds at a competitive disadvantage and to comply with standard industry practices, we do not list the investments by Fund of Fund name. Fund of Funds investments and direct investments are listed under Fund Name below.

Direct Investments	**$**	**7,652,317,123**
Fund of Funds		**736,488,588**
Total	**$**	**8,388,805,711**

Fund of Funds	Strategy		Market Value	Inception Date
Adirondack Rock Creek Emerging Markets Fund, LP	Fund of Funds	$	499,288,725	Oct-13
Mezzacappa Maiden Lane Fund, LP	Fund of Funds		5,357,793	Feb-05
Olympia John Street Fund, LP	Fund of Funds		6,753,014	Feb-05
Rock Creek Empire Fund, LP	Fund of Funds		225,017,832	Jun-10
St. James Bank & Trust Company, Ltd.	Fund of Funds		71,224	Feb-05
Total		**$**	**736,488,588**	

Direct Investments	Strategy		Market Value	Inception Date
AG Super Fund, LP	Event Driven		128,299,616	Aug-11
All Weather@12%, LLC	Tactical Trading		315,716,709	Dec-14
Apollo Value Investment Offshore Fund, Ltd.	Event Driven		5,918	Jul-08
Avenue Europe International, Ltd.	Event Driven		244,780	Jul-08
BlueTrend Fund, Ltd.	Tactical Trading		182,034,855	Jul-08
Brevan Howard Fund, Ltd.	Tactical Trading		255,487,387	Feb-09
Brigade Leveraged Capital Structures Fund, LP	Event Driven		213,109,470	Nov-09
Brookside Capital Partners Fund, LP	Equity Long-Short		125,032,981	Jan-10
Caspian Select Credit International, Ltd.	Event Driven		381,782,515	Dec-07
Cevian Capital II, LP	Equity Long-Bias		490,226,304	Sep-11
D.E. Shaw Composite International Fund	Relative Value		181,909,667	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading		329,757,644	Jul-08
Discovery Global Opportunity Partners, LP	Tactical Trading		218,240,212	Jan-11
Drake Global Opportunites Fund, Ltd.	Tactical Trading		400,095	Jul-12
Drawbridge Special Opportunities Fund, LP	Event Driven		53,837,206	Jul-08
Elm Ridge Capital Partners, LP	Equity Long-Short		148,568,606	Jul-10
Galton MSOF, LP	Structured Credit		110,089,437	Jan-13
GoldenTree Offshore Fund II, Ltd.	Event Driven		2,271,937	Apr-08
Graticule Asia Macro Fund, Ltd.	Tactical Trading		323,647,680	Dec-14
Harbinger Capital Partners Fund I, LP	Event Driven		4,103,391	Apr-08
Harbinger Capital Partners Offshore Fund I, Ltd.	Event Driven		1,654,347	Apr-08
HBK Fund II, LP	Relative Value		269,011,180	Aug-13
Highfields Capital IV, LP	Equity Long-Short		244,867,879	Feb-11
Highland Crusader Fund II, Ltd.	Event Driven		91,641	Feb-05
Horizon Portfolio, LP	Equity Long-Short		160,458,317	Mar-14
King Street Capital, Ltd.	Event Driven		224,611,424	Apr-08
Knighthead (NY) Fund, LP	Event Driven		244,116,855	Mar-14
Lansdowne Developed Markets Fund, Ltd.	Equity Long-Short		238,151,967	Mar-09
Marathon Structured Finance Fund, LP	Event Driven		1,374,644	Apr-08
MW Eureka (US) Fund	Equity Long-Short		319,776,342	Feb-13
Myriant Technologies, LLC	Event Driven		127,820	Apr-08
OxAM Quant Fund (US), LLC	Quantitative		143,947,203	May-13
Oz Domestic Partners II, LP	Event Driven		324,584,835	Jan-05
Paulson Partners, LP	Event Driven		208,265,192	Jan-15
Peruvian and Eastern European Monetization Fund, Ltd.	Event Driven		6,304,749	Mar-08
Pharo Macro Fund, Ltd.	Tactical Trading		147,627,003	Mar-10
Pine River Fund, LP	Relative Value		405,729,313	Mar-13
Ramius Fund III, Ltd.	Relative Value		825,000	Nov-06
Schultze Offshore Fund, Ltd.	Event Driven		6,008,274	Mar-08
Sector Spesit I Fund	Equity Long-Short		535,938	Jul-08
Stark Investments Structured Finance Onshore Fund	Event Driven		370,341	Jul-08
Stark Investments, LP	Event Driven		1,300,925	Jul-08
Tilden Park Investment Fund, LP	Structured Credit		285,851,048	Jan-14
Trian Partners Strategic Investment Fund, LP	Equity Long-Bias		154,516,665	Jul-08
Trian Partners Strategic Investment Fund II, LP	Equity Long-Bias		142,136,617	Nov-12
Trian Partners Strategic Investment Fund-N, LP	Equity Long-Bias		53,612,795	Jan-15
ValueAct Capital Partners II, LP	Equity Long-Bias		587,155,371	Sep-11
XPI Holding I, Ltd.	Event Driven		14,537,028	Nov-09
Total		**$**	**7,652,317,123**	

Total Market Value Absolute Return Strategy	**$**	**8,388,805,711**

OPPORTUNISTIC FUNDS
As of March 31, 2015

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Blackstone Tactical Opportunites Fund - N, LP	11/18/13	$ 500,000,000	$ 305,830,332	$ 17,796,815	$ 295,573,230	$ 313,370,045
Brightwood Capital Fund III, LP	08/15/14	100,000,000	30,000,000	3,996,855	27,746,731	31,743,586
Finisterre Emerging Markets Fund	12/01/09	230,000,000	366,238,294	0	368,212,391	368,212,391
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	185,106,404	172,342,437	53,324,173	225,666,610
Landmark Equity Partners XV, LP	1/27/15	200,000,000	40,415,320	0	44,900,000	44,900,000
Landmark Real Estate Partners VII, LP	2/6/15	100,000,000	6,444,636	0	7,800,000	7,800,000
Newport 59, LLC	12/30/14	400,000,000	300,000,000	0	307,167,825	307,167,825
Pine Street Empire Accelerator Fund-I-(F), LLC	10/31/13	200,000,000	102,956,824	0	103,905,402	103,905,402
TPG Opportunities Partners III (A), LP	12/16/13	150,000,000	26,186,561	0	24,905,325	24,905,325
TSSP Adjacent Opportunities Partners, LP	12/30/14	250,000,000	54,462,927	0	58,626,107	58,626,107
Total Opportunistic Funds		**$ 2,280,000,000**	**$ 1,417,641,298**	**$ 194,136,107**	**$ 1,292,161,184**	**$ 1,486,297,291**

REAL ASSETS
As of March 31, 2015

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
P2 Brasil Private Infrastructure Fund III, LP	2/18/15	$ 150,000,000	$ 12,544,593	$ -	$ 7,183,835	$ 7,183,835
Wellington Real Total Return	9/10/14	400,000,000	400,000,000	-	391,896,281	391,896,281
Total Real Assets		**$ 550,000,000**	**$ 412,544,593**	**$ -**	**$ 399,080,116**	**$ 399,080,116**