



South Carolina Retirement System Investment Commission



2016-2017
ANNUAL INVESTMENT REPORT

Photos courtesy of ©SCPRT.

South Carolina
Retirement System Investment Commission

Annual Investment Report

Fiscal Year Ended June 30, 2017

Capitol Center
1201 Main Street, Suite 1510
Columbia, SC 29201

Rebecca Gunnlaugsson, Ph.D., Chair
Chair for the period July 1, 2016 - June 30, 2018

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CHAIR REPORT

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COMMISSIONER

ALLEN R. GILLESPIE, CFA
COMMISSIONER

EDWARD N. GIOBBE, MBA
COMMISSIONER

REYNOLDS WILLIAMS, J.D., CFP
COMMISSIONER



RETIREMENT SYSTEM INVESTMENT COMMISSION

1201 MAIN STREET, SUITE 1510, COLUMBIA, SC 29201

MICHAEL HITCHCOCK
CHIEF EXECUTIVE OFFICER

GEOFFREY BERG, CFA
CHIEF INVESTMENT OFFICER

November 10, 2017

The Honorable Henry D. McMaster, Governor
Members of the State Fiscal Accountability Authority
Members of the General Assembly of South Carolina

RE: 2016-2017 Annual Investment Report

Dear Ladies and Gentlemen:

On behalf of the South Carolina Retirement System Investment Commission (RSIC), it is my pleasure to provide the enclosed report on the investments and operations of the South Carolina Retirement Systems portfolio for Fiscal Year Ended 2017.

For the Fiscal Year Ended June 30, 2017, the RSIC's investment portfolio enjoyed strong performance achieving an 11.88 percent return net of fees, which exceeded the portfolio's Policy benchmark return of 11.82 percent. The three-year annualized net of fees return was 4.23 percent compared to the Policy benchmark return of 4.49 percent. The five-year annualized portfolio return and Policy benchmark return were 7.50 percent and 7.11 percent, respectively. The portfolio's actuarial assumed rate of return was 7.50 percent for the fiscal year, however, effective July 1, 2017, the Retirement System Funding and Administration Act of 2017 lowered the actuarial assumed rate of return to 7.25 percent.

The portfolio's strong absolute returns had a significant positive impact on the total asset value of the fund. As of June 30, 2017, total portfolio assets were valued at \$30.1 billion, reflecting a \$2.1 billion increase in assets over the fiscal year net of fees and benefit payments. This increase resulted from an outflow of \$1.1 billion in net benefit payments and a \$3.2 billion net inflow from investment performance.

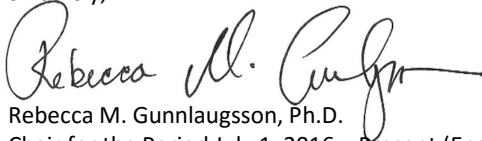
We are pleased with the increase in the absolute and relative investment performance of the portfolio this past fiscal year and encouraged that the efforts we have made to significantly restructure the portfolio and our approach to investing are showing signs of progress. We are also committed to continuing this progress in pursuit of achieving the RSIC's strategic goal of earning a three-year trailing rate of return that exceeds the median peer public pension fund and our Policy benchmark return.

We are deeply honored to serve our beneficiaries and participants and have confidence in our talented and dedicated staff's ability to manage the Systems' funds and assets. We know that continuing to challenge ourselves to improve our investment performance must remain our focus every fiscal year.

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We greatly appreciate the support you have provided the RSIC and, most importantly, the over 500,000 beneficiaries we serve.

Sincerely,

A handwritten signature in black ink, reading "Rebecca M. Gunnlaugsson". The signature is fluid and cursive, with a long horizontal stroke extending to the right from the end of the name.

Rebecca M. Gunnlaugsson, Ph.D.

Chair for the Period July 1, 2016 – Present (Ending June 30, 2018)

CONSULTANT LETTER



August 31, 2017

The Honorable Henry McMaster, Governor
State Fiscal Accountability Authority
Members of the General Assembly of South Carolina

RE: FYE 2017 Report

Dear Governor and Members:

As the investment consultant for the Retirement System Investment Commission (RSIC), Aon Hewitt Investment Consulting (AHIC) is pleased to submit this summary of the investment structure and performance of the South Carolina Retirement System (SCRS) investment portfolio for the fiscal year ended (FYE) June 30, 2017.

The 2016-17 fiscal year was led by strong performance across equity markets, specifically, non-U.S. equity markets as investors focused on central bank activity and election results in the U.S. and across Europe. The Federal Reserve's decision to raise rates twice during the fiscal year, once in December and again in March, along with decreasing inflation expectations left fixed income markets muted. Non-U.S. equity markets outpaced domestic equity markets in three of the four quarters while U.S. equity markets only outpaced markets overseas following the U.S. election results in November, as the new administration's anticipated reflation policies boosted returns. The momentum triggered by the prospects of U.S. reflationary policies that carried global equity markets higher in late 2016/early 2017 stuttered and was ultimately replaced by strong corporate and economic fundamentals.

Throughout the fiscal year, the Commission and its staff worked hard to further several long-term initiatives, including:

- Reviewing asset allocation and adopting a new long-term asset allocation policy in April
- Refining investment strategy to lower costs, where possible

During the fiscal year ending June 30, 2017, the SCRS investment portfolio returned 11.9% (net-of-fee basis), and outperformed its Policy Index by 0.1 percentage point. Over the trailing three-year period ending June 30, 2017, the SCRS portfolio returned 4.2%, underperforming its Policy Index by 0.3 percentage points. Over the trailing five-year period ending June 30, 2017, the SCRS portfolio returned 7.5% and outperformed its Policy Index by 0.4 percentage points. All returns are reported on a time-weighted return basis.

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Investment advice and consulting services provided by Aon Hewitt Investment Consulting, Inc., an Aon Company



August 31, 2017
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As of June 30, 2017, the SCRS investment portfolio totaled \$30.1 billion. This represented an increase of \$2.1 billion from its value on June 30, 2016, due to investment gains of \$3.2 billion and net outflows of \$1.1 billion. The portfolio's asset allocation at fiscal year-end was as follows:

Global Public Equities	35.1%
Core Fixed Income	10.0%
Global Asset Allocation	9.3%
Private Equity	7.6%
Mixed Credit	6.7%
Private Debt	5.9%
Private Real Estate	5.9%
Equity Options	5.2%
Emerging Markets Debt	5.2%
Other Opportunistic Strategies	2.8%
Hedge Funds Non-Portable Alpha	1.6%
World Infrastructure	1.4%
Public Real Estate	1.3%
Cash and Short Duration (net of overlays)	2.0% ¹
Total	100.0%
Hedge Funds Portable Alpha	7.7% ²

The investment portfolio's June 30, 2017 asset allocation was within statutory limits and was consistent with the targets and ranges set forth in the Annual Investment Plan and in the Statement of Investment Objectives and Policy.

We at AHIC have been honored to serve as the investment consultant to the RSIC.

Sincerely,

Suzanne M. Bernard, CFA, CAIA
Partner
Aon Hewitt Investment Consulting

¹ Cash and Short Duration are net of collateral supporting the Overlay Program.

² Hedge Funds Portable Alpha represents the gross exposure utilized in the Overlay Program and is offset at the Total Plan level.

OVERVIEW

PURPOSE & DUTIES

The South Carolina Retirement System Investment Commission (RSIC) is responsible for investing and managing all assets held in trust for the participants and beneficiaries the five defined benefit plans: South Carolina Retirement System (SCRS), South Carolina Police Officers Retirement System (PORS), Retirement System for Judges and Solicitors of the State of South Carolina (JSRS), Retirement System for Members of the General Assembly of the State of South Carolina (GARS), and the National Guard Retirement System (SCNG), collectively referred to hereinafter as the (“Retirement System”) or (“Systems”).

The RSIC’s primary investment objective is to achieve a high level of investment return consistent with a prudent level of portfolio risk. The assets of the Retirement System are invested in conformity with the requirements of South Carolina law and are designed to increase the probability of achieving the long-term objectives of the Retirement System.

As of Fiscal Year End (FYE) 2017, members of the RSIC Commission (“Commission”) are: Rebecca M. Gunnlaugsson, Ph.D., Chair; Ronald P. Wilder, Ph.D., Vice Chair; Edward Giobbe, MBA; Reynolds William, JD, CFP; Allen R. Gillespie, CFA; Curtis M. Loftis, Jr.; and Peggy G. Boykin, CPA.

HISTORY

Effective October 1, 2005, the State Retirement System Preservation and Investment Reform Act (Act 153) established the Commission and devolved fiduciary responsibility for all investments of the Retirement System upon the RSIC, which is currently a seven-member commission made up of financial experts, including the State Treasurer and a non-voting retired member of the Systems. Act 153 also provided that equity investments cannot exceed 70% (formerly 40%) of the Total Plan Portfolio (Portfolio) and created the position of Chief Investment Officer.

The assets of the Retirement System had historically been invested only in fixed income investments until a constitutional amendment was ratified in 1997. The amendment allowed the RSIC to invest in “equity securities of a corporation within the United States that is registered on a national securities exchange as provided in the Securities Exchange Act, 1934, or a successor act, or quoted through the National Association of Securities Dealers Automatic Quotation System, or a similar service” (SC Constitution Article X, §16). The Retirement System began investing in equities in June 1999, although full diversification of the Portfolio remained constrained by the State Constitution. In November 2006, a constitutional amendment allowing for full diversification of the Retirement System’s Portfolio was approved in a statewide referendum and subsequently ratified by the Legislature in February 2007.

DISCLOSURE OF MATERIAL INTEREST

As of June 30, 2017, there was no material interest noted by a member of the Commission or an employee who is a fiduciary with respect to investment and management of assets of the Retirement System, or by a related person, in a material transaction with the Retirement System within the last three years nor in any proposed material transaction of the Retirement System.

PLACEMENT AGENT

All investments closed during FYE 2017 were in compliance with the RSIC’s Placement Agent Policy (“Policy”). The Policy requires disclosure, by the General Partner or Investment Manager, on behalf of itself and its affiliates, of whether any marketing, placement or finder fees (“Placement Fees”) have been paid to any third party in connection with the RSIC’s investment and whether any Placement Fees will be paid or received in connection with the RSIC’s investment. During FYE 2017, all Policy-required disclosures by new investments indicated that no Placement Fees had been or would be paid in connection with the RSIC’s investment.

COMMISSION

**REBECCA GUNNLAUGSSON****Ph. D., Chair***Appointed by the Comptroller General*

Dr. Rebecca Gunnlaugsson is an economist specializing in public finance with proficiency in statistical data analysis and econometric modeling. She has additional experience in business consulting concentrated on strategic planning, project management, and firm-wide technology implementation.

Dr. Gunnlaugsson has served as the Director of the Division of Research and subsequently Chief Economist at the South Carolina Department of Commerce. In these roles, she directed federally funded Department of Labor programs responsible for the development of state and local occupation growth projections, industry cluster analysis, and workforce program evaluation. Additionally, she led research teams conducting economic and fiscal impact analyses of economic issues affecting South Carolina,

including state, local, public, and private infrastructure and development projects. She has done extensive research on taxation and optimization for long-term economic growth, having testified before the 2010 South Carolina Tax Realignment Commission (TRAC) and the 2017 South Carolina House Tax Policy Review Committee, as well as having served on the 2016 Governor's Local Government Competitiveness Council.

Her experience also includes that as a senior technology consultant for Accenture where she was involved in firm-wide business and technology implementations for clients that included state governments, state universities, hospitals, and large national corporations. Dr. Gunnlaugsson is currently a principal at Acuitas Economics, where she specializes in statistical analysis and econometric modeling to develop interactive, visual methods to deliver data-driven insights and recommended policy solutions.

Dr. Gunnlaugsson received her Bachelor's and Master's Degrees in Mechanical Engineering from the Massachusetts Institute of Technology and her Ph.D. in Economics from the University of Michigan.

**RON WILDER****Ph. D., Vice Chair***Retiree Representative**Elected by the Commission*

Ron Wilder is a Distinguished Professor Emeritus of Economics at the Darla Moore School of Business, University of South Carolina, where he conducted research and taught courses in microeconomics, managerial economics, industrial organization, government and business, and health economics.

He earned a BA and MA in Economics at Rice University, and a Ph.D. in Economics at Vanderbilt University. During his 36-

year tenure at the University of South Carolina, Dr. Wilder taught undergraduate and graduate economics and directed many Master's theses and Ph.D. dissertations. He also taught managerial economics in the MBA program, including the televised PMBA.

His administrative assignments included service as Chairman of the Department of Economics from 1987 until 2002.

Dr. Wilder has published many articles in economics journals, as well as several monographs. He has also completed consulting assignments in areas such as antitrust policy, public utility regulation and valuation of economic losses. His current research interests include health economics, regulation, and financial economics.



CURTIS M. LOFTIS, JR.
State Treasurer, Commissioner

Curtis M. Loftis, Jr. is the State Treasurer of South Carolina. He is a native of Lexington County and a graduate of University of South Carolina. He is a business owner, and the founder and benefactor of The Saluda Charitable Foundation.

The State Treasurer is the “private banker” for South Carolina. He is responsible for the investment, cash management and safekeeping of the State’s general and restricted funds, and the assets of the South Carolina Retirement Systems.

The Treasurer is the Vice Chair of the State Budget & Control Board. Mr. Loftis is the Chair of the State Board of Financial

Institutions. He is the Vice Chair of the South Carolina Tobacco Authority. The Treasurer is the Vice Chair of the South Carolina Education Authority and the custodian of the Authority's funds.

Away from the office, the Treasurer is busy serving others. In 2000, he founded The Saluda Charitable Foundation. The foundation focuses its giving on the education, nutrition, and medical care of children, especially those with disabilities. Saluda Charitable has served more than 300,000 meals, built a church, renovated schools and hospitals, and sponsored medical missions and food pantries.

Mr. Loftis is an avid outdoorsman. He enjoys spending time hiking, fly-fishing, rock climbing, hunting, and clearing his land.

His love of travel has taken him all over the world and led him to establish his philanthropic organization to help people in less developed countries.



REYNOLDS WILLIAMS
CFP, Commissioner
Appointed by the Chairman of Senate Finance

Mr. Williams is a recipient of the American Jurisprudence Award in Contract Law and was admitted into all state and federal courts in South Carolina, the United States Court of Appeals for the Fourth Circuit, and the U.S. Supreme Court.

He has served as chairman of several arbitration panels of the National Association of Securities Dealers; the American Arbitration Association; Florence County Election Commission; the Duke Private Adjudication Center; Board Chairman of Florence National Bank; and Greater Florence Chamber of Commerce.

He has also served as President of the Florence Rotary Club; on the school board at All Saints; Board of Directors of Community Bankshares; and the Board of Directors of Florence County Progress.

Mr. Williams was a Faculty Seminar Participant at the 1991 U.S. Army War College. He also served as Director of IRIX Pharmaceuticals.

Mr. Williams was the President of the S.C. Chapter of the Federalist Society and is a member of the Defense Research Institute, American Board of Trial Advocates, and South Carolina Defense Trial Attorneys Association.

He has served as Vice-Chairman of the State Board for Technical and Comprehensive Education.

Mr. Williams is recognized in the following books: Leading Lawyers in America, Super Lawyers, and The Best Lawyers in America. In 1999, Governor Beasley awarded Mr. Williams the Order of the Palmetto, South Carolina's highest honor, for his public service, civic responsibility, and friendship to the State. In 2001, he was named Business Person of the Year by the Greater Florence Chamber of Commerce.

The University of South Carolina School of Law recognized Williams as a Compleat Lawyer, for his 30+ years of "exemplary service" to the bar and the public.

A former Certified Financial Planner (CFP®), Mr. Williams was recognized in a Concurrent Resolution of the S.C. House and Senate for his leadership during the Investment Commission's formative years.



ALLEN GILLESPIE

CFA, Commissioner

Appointed by the Chairman of House Ways and Means

Mr. Allen Gillespie, a native of Anderson, South Carolina, is the chief investment officer for FinTrust Investment Advisors and GNI Capital. He has been in the investment industry since 1995, specializing in asset allocation research, manager due diligence, individual security analysis, and custom client portfolio management.

Mr. Allen Gillespie graduated cum laude from Washington & Lee University, earning a bachelor's in Economics. He is

also a member of the Omicron Delta Epsilon, Economics Honor Society.

Mr. Gillespie has been recognized as Institutional Investor's 25 Rising Starts of Hedge Funds, a Liberty Fellow, and is an accomplished writer in several financial journals.

He has served as a CFA Institute Research Challenge Mentor to various college and universities.

Mr. Gillespie holds FINRA Series 4, 7, 24, 53, 63, 65, 86, and 87 licenses.

He serves his community as the Chair of the Endowment Board for Meals on Wheels of Greenville and is a former member of the GAMAC Endowment Board.



EDWARD GIOBBE

MBA, Commissioner

Appointed by the Governor

Mr. Edward Giobbe is a resident of Aiken, South Carolina. He has 37 years of experience in financial services and a diverse background that includes equities and fixed income in the areas of trading, sales, and investment banking.

He was a principal in the Fixed Income Division of Morgan Stanley Inc., in New York from 1978 until his retirement in 1995.

Mr. Giobbe served as a member of the City of Aiken Planning Commission and remains active in community affairs. While working at Morgan Stanley, Mr. Giobbe primarily worked with institutional sales specializing in major financial institutions such as bank trust departments, money managers, mutual funds, insurance companies, and pension funds.

Mr. Giobbe is a retired Captain in the United States Army Reserve, completing active duty in the United States and in Japan.

He earned a bachelor's from Yale University and MBA from the New York University Graduate School of Business Administration.



PEGGY G. BOYKIN

CPA, Commissioner

Ex officio member¹

Mrs. Peggy G. Boykin, CPA, is the executive director of the South Carolina Public Employee Benefit Authority (PEBA). Previously she was the director of the South Carolina Retirement Systems and a member of PEBA's Board of Directors. Mrs. Boykin has also served as Director of Special Projects at the College of Charleston.

A native of Wagener, S.C., Mrs. Boykin earned a bachelor's degree in business administration from the College of

Charleston in 1981 and her certified public account (CPA) accreditation in 1985. In addition, she is a graduate of the Budget and Control Board's Executive Institute and the Governor's Center at Duke University. Mrs. Boykin received her certified retirement administrator designation in 1999.

Mrs. Boykin is an active member of the American Institute of Certified Public Accountants, the South Carolina Association of Public Accountants, the National Council on Teacher Retirement, the National Association of State Retirement Administrators, and the National Association of Government Defined Contribution Administrators.

¹As a result of Act No. 278 of 2012, the Executive Director of the Public Employee Benefits Authority became an *ex officio*, non-voting member of the Investment Commission.

POLICY ALLOCATION

POLICY

The Commission manages the Systems' assets with a long-term horizon and seeks to earn an appropriate risk-adjusted return with consideration to the goals and circumstances of the Systems and in the exclusive interest of the members and beneficiaries. Among the decisions the Commission can make, asset allocation has the most significant impact on the portfolio's return, risk profile and cost, and is reviewed annually as part of the development of the AIP.

Based on the Commission's determination of the appropriate risk tolerance for the Portfolio and its long-term return expectations, it has authorized the following Policy Asset Allocation, including target allocations and ranges for each asset class that were adopted by the Commission for the fiscal year beginning July 1, 2016.

POLICY ALLOCATION AS OF JUNE 30, 2017

Asset Allocation	Policy Target	Allowable Ranges	Policy Benchmark
Global Equity	45.0%	42% - 52%	
Global Public Equity	31.0%	22% - 36%	MSCI All-Country World Investable Markets Index (net of dividends)
Private Equity	9.0%	6% - 12%	80% Russell 3000 Index / 20% MSCI EAFE (net of dividends) blend + 300 bps on a 3-month lag
Equity Options Strategies	5.0%	0% - 6%	CBOE S&P Buy Write Index (BXM)
Conservative Fixed Income	12.0%	10% - 16%	
Cash & Short Duration	2.0%	0% - 7%	BofA Merrill Lynch 3-Month US Treasury Bill Index
Core Fixed Income	10.0%	5% - 15%	Bloomberg Barclays US Aggregate Bond Index
Diversified Credit	18.0%	15% - 21%	
Mixed Credit	6.0%	4% - 8%	50% Bloomberg Barclays US Corp High Yield 2% Issuer Cap Bond Index / 50% S&P/LSTA Leveraged Loan Index blend
Private Debt	7.0%	4% - 10%	S&P/LSTA Leveraged Loan Index + 150 bps on a 3-month lag
Emerging Markets Debt	5.0%	3% - 7%	50% JP Morgan EMBI Global Diversified (US Dollar) / 50% JP Morgan GBI-EM Global Diversified (Local) blend
Opportunistic	17.0%	9% - 19%	
GTAA	10.0%	3% - 12%	50% MSCI World Index (net of dividends) / 50% Bloomberg Barclays US Aggregate Bond Index blend
Hedge Funds (non-PA)	4.0%	0% - 8%	50% MSCI World Index (net of dividends) / 50% Bloomberg Barclays US Aggregate Bond Index blend
Other Opportunistic Strateg	3.0%	0% - 5%	50% MSCI World Index (net of dividends) / 50% Bloomberg Barclays US Aggregate Bond Index blend
Real Assets	8.0%	8% - 14%	
Public Real Estate (REITs)	2.0%	0% - 3%	FTSE NAREIT Equity REITs Index
Private Real Estate	5.0%	4% - 10%	NCREIF ODCE Index + 75 bps
World Infrastructure	1.0%	0% - 5%	Dow Jones Brookfield Global Infrastructure Net Index
Total Plan	100.0%		

Source: The RSIC Statement of Investment Objectives and Policies (SIOP)

MANAGER RETURNS (NET OF FEES)

Schedule of Investments	Market Value	% of Fund	1 Year	Annualized		
				3 Year	5 Year	10 Year ⁴
South Carolina Plan Return (Net of Fees)¹	\$30,102,107,036	100.0%	11.88%	4.23%	7.50%	4.34%
<i>South Carolina Policy Benchmark²</i>			11.82%	4.49%	7.11%	3.83%
Conservative Fixed Income	\$4,095,891,859	13.6%	1.08%	1.40%	1.56%	n/a
Total Cash	1,323,371,907	4.4%	-0.13%	-0.38%	-0.17%	0.39%
Internal Cash	947,934,585	3.1%	0.87%	0.64%	0.70%	n/a
Strategic Partnership Cash	375,437,322	1.2%	-1.85%	-1.73%	-1.53%	n/a
<i>BofA Merrill Lynch 3-Month T-Bill</i>			0.49%	0.23%	0.17%	0.58%
Short Duration	1,287,290,554	4.3%	1.59%	1.54%	1.54%	n/a
SCRS Short Duration	818,870,935	2.7%	0.36%	0.87%	0.74%	n/a
Penn LTD Term HY	228,705,993	0.8%	3.52%	2.60%	3.21%	n/a
Apollo - Short Dura	239,713,627	0.8%	3.07%	2.67%	2.40%	n/a
<i>Bloomberg Barclays U.S. Government/Credit 1-3 Year Index</i>			0.35%	0.95%	0.95%	2.30%
Core Fixed Income	1,485,229,398	4.9%	1.72%	2.92%	2.66%	4.71%
Blackrock Core	3,866	0.0%	6.45%	4.61%	3.62%	n/a
Loomis Securitized	233,216,317	0.8%	0.71%	n/a	n/a	n/a
Loomis IG Corp	282,761,061	0.9%	2.70%	n/a	n/a	n/a
PIMCO Core	931,775,877	3.1%	1.65%	2.64%	2.47%	n/a
SCRS Fixed Inc.	37,472,277	0.1%	3.04%	3.37%	3.39%	3.93%
<i>Bloomberg Barclays US Aggregate Bond Index</i>			-0.31%	2.48%	2.21%	4.48%
Total Diversified Credit	\$5,376,088,419	17.9%	9.75%	2.94%	6.06%	n/a
Mixed Credit	2,027,969,269	6.7%	10.50%	1.81%	4.87%	n/a
Barings High Yield	268,793,955	0.9%	n/a	n/a	n/a	n/a
Caspian Mixed Credit	236,396,180	0.8%	14.64%	1.21%	n/a	n/a
GoldenTree Credit	393,646,359	1.3%	12.02%	n/a	n/a	n/a
GSO - Mixed Credit	7,882,006	0.0%	-0.79%	-1.00%	0.40%	n/a
Guggenheim Multi	631,147,515	2.1%	10.72%	n/a	n/a	n/a
PineBridge Loans	490,103,255	1.6%	6.92%	n/a	n/a	n/a
<i>Mixed Credit Blend³</i>			10.04%	4.48%	5.17%	n/a
Private Debt	1,778,389,139	5.9%	10.01%	4.45%	8.74%	n/a
Angelo Gordon VI	1,405,402	0.0%	2.11%	-1.36%	4.86%	n/a
Apollo - Private Debt	297,591,160	1.0%	14.26%	14.32%	21.22%	n/a
Avenue SSF VI	21,081,328	0.1%	-11.22%	-11.89%	-3.00%	n/a
Avenue II (US)	26,338,453	0.1%	8.25%	8.06%	7.11%	n/a
Crescent Mezz VI	61,162,527	0.2%	8.53%	8.29%	n/a	n/a
Crescent Mezz V	12,237,928	0.0%	6.04%	7.18%	n/a	n/a
De Shaw Direct Cap	17,922,291	0.1%	30.03%	-2.02%	-1.31%	n/a
Goldman Sachs Mezz V	5,816,310	0.0%	7.33%	5.44%	8.09%	n/a
GS - Private Debt	74,213,969	0.2%	14.81%	8.44%	10.40%	n/a
GSO - Private Debt	720,030,427	2.4%	8.55%	1.27%	10.51%	n/a
MS - Private Debt	18,373,113	0.1%	-5.83%	-4.87%	n/a	n/a
Northstar Mezz V	17,103,438	0.1%	10.48%	14.15%	11.90%	n/a
Sankaty COP IV	24,694,459	0.1%	8.65%	0.74%	3.23%	n/a
Sankaty COP V	42,517,323	0.1%	15.05%	0.21%	n/a	n/a
KKR Lending Prtns II	106,273,094	0.4%	13.20%	n/a	n/a	n/a
Selene RMO I	238,811	0.0%	71.27%	12.06%	11.46%	n/a
Selene RMO II	63,921,668	0.2%	10.54%	6.42%	8.93%	n/a
SJC Onshore DL II	23,522,180	0.1%	6.53%	9.21%	n/a	n/a
WL Ross Whole Loans	15,142,927	0.1%	-19.84%	9.72%	12.04%	n/a
Golub Cap PEARLS	41,264,429	0.1%	5.27%	5.41%	n/a	n/a
EIG Gateway Fund	15,920,000	0.1%	8.86%	-4.81%	n/a	n/a
WLR - Private Debt	28,187,055	0.1%	5.16%	n/a	n/a	n/a
KKR SSF II	46,592,461	0.2%	29.35%	n/a	n/a	n/a
Highbridge Sandlapper Credit	96,838,387	0.3%	8.02%	n/a	n/a	n/a
<i>S&P/LSTA Leveraged Loan + 150 Bps on a 3-month lag</i>			11.22%	5.07%	6.08%	n/a
Emerging Markets Debt	1,569,730,010	5.2%	8.45%	2.48%	3.26%	n/a
GS - EMD	242,856,701	0.8%	7.22%	1.42%	n/a	n/a
Mondrian EMD	237,880,514	0.8%	7.46%	-2.14%	-0.24%	n/a
Ashmore EMD HC	307,280,328	1.0%	10.31%	n/a	n/a	n/a
Russell EMD Tran Loc	47,873	0.0%	n/a	n/a	n/a	n/a
GMO Emerging Country Debt	330,503,371	1.1%	10.70%	n/a	n/a	n/a
Wellington Emerging Local Debt	451,161,224	1.5%	6.59%	n/a	n/a	n/a
<i>50% JPM EMBI USD / 50% JPM GBIEM Local</i>			6.26%	1.28%	2.54%	n/a
Total Global Equity	\$12,311,534,172	40.9%	17.78%	6.04%	10.73%	-2.33%

Amounts may not add up to totals due to rounding.

RETIREMENT SYSTEM INVESTMENT COMMISSION

Schedule of Investments	Market Value	% of Fund	1 Year	Annualized		
				3 Year	5 Year	10 Year ⁴
Global Public Equity	8,441,751,700	28.0%	20.22%	5.26%	11.69%	4.59%
Total U.S. Equity	1,297,456,188	4.3%	20.12%	7.23%	13.91%	6.75%
Integrity Small V	334,629,708	1.1%	23.98%	6.38%	14.79%	8.07%
Pyramis Small Cap	332,013,944	1.1%	20.66%	9.24%	15.66%	8.82%
Russell Large Cap Transition	199,350,745	0.7%	n/a	n/a	n/a	n/a
TimesSquare SMID G	431,461,791	1.4%	17.23%	5.02%	12.75%	n/a
<i>US Equity Benchmark⁵</i>			17.73%	8.88%	13.96%	6.60%
Total Developed International Equity	984,442,556	3.3%	27.44%	1.01%	7.73%	n/a
Algert GI International	160,090,478	0.5%	n/a	n/a	n/a	n/a
Johnston Fund	312,198	0.0%	-4.98%	-0.02%	n/a	n/a
LPE Earnest Partners	520,863,582	1.7%	27.86%	1.11%	7.68%	n/a
Man Numeric SM	153,014,637	0.5%	n/a	n/a	n/a	n/a
Russell International Small Cap	150,161,662	0.5%	n/a	n/a	n/a	n/a
<i>Developed Intl Equity Blend⁶</i>			20.67%	1.26%	8.76%	n/a
Total Emerging Markets Equity	1,309,703,665	4.4%	24.09%	1.70%	4.38%	n/a
Aberdeen EME	274,806,886	0.9%	18.67%	1.58%	3.87%	n/a
LSV EME	415,226,519	1.4%	29.29%	0.56%	4.60%	n/a
Schroders EME	284,636,974	0.9%	27.26%	2.69%	4.86%	n/a
W Blair EME	335,033,285	1.1%	21.29%	1.87%	5.72%	n/a
<i>Emerging Markets Equity Benchmark⁷</i>			22.82%	0.82%	3.80%	n/a
Total Global Equity Managers	4,850,149,291	16.1%	18.32%	5.64%	n/a	n/a
AQR Global Enhanced	805,243,321	2.7%	20.08%	n/a	n/a	n/a
BlackRock Global	1,186,591,551	3.9%	18.80%	5.54%	n/a	n/a
DE Shaw World Enhanced	804,932,443	2.7%	18.88%	n/a	n/a	n/a
Intech Global Enhanced	818,690,713	2.7%	14.47%	n/a	n/a	n/a
Russell Global Equity Transition	344,103	0.0%	3.77%	-2.32%	n/a	n/a
State Street Global	1,234,347,159	4.1%	18.76%	n/a	n/a	n/a
<i>MSCI World Net Dividend Index</i>			18.20%	5.24%	11.38%	n/a
<i>Global Public Equity Benchmark⁸</i>			19.01%	4.89%	10.58%	3.73%
Equity Options	1,575,708,487	5.2%	11.49%	n/a	n/a	n/a
AQR AERO Composite	762,009,280	2.5%	n/a	n/a	n/a	n/a
Russell Options	813,699,208	2.7%	11.75%	n/a	n/a	n/a
<i>CBOE S&P Buy Write Index (BXM)</i>			12.06%	n/a	n/a	n/a
Private Equity	2,294,073,985	7.6%	14.64%	9.24%	13.04%	7.78%
Advent Int'l GPE VII	42,262,104	0.1%	20.42%	12.62%	n/a	n/a
Apax Europe VIII	68,948,869	0.2%	7.12%	15.29%	n/a	n/a
Apax Europe VII	12,917,025	0.0%	9.12%	5.08%	6.26%	n/a
Apollo - Private Equity	406,062,407	1.3%	17.06%	4.86%	15.91%	n/a
Apollo Co-Invest	18,814	0.0%	28.40%	21.58%	n/a	n/a
Aquiline II	86,852,992	0.3%	4.46%	4.78%	9.14%	n/a
Aquiline I	49,780,956	0.2%	34.37%	9.99%	11.49%	7.84%
Azalea III	6,732,148	0.0%	-7.89%	-10.71%	-0.56%	n/a
Azalea IV	6,466,968	0.0%	3.03%	n/a	n/a	n/a
BC European Cap IX	28,476,405	0.1%	33.30%	14.36%	17.81%	n/a
Bridgepoint Euro IV	30,982,380	0.1%	17.75%	13.07%	15.61%	n/a
Bridgepoint Euro V	36,532,763	0.1%	24.55%	n/a	n/a	n/a
Brookfield CP IV	42,634,341	0.1%	19.78%	n/a	n/a	n/a
Carousel Capital IV	17,914,053	0.1%	55.55%	44.08%	3.95%	n/a
Carousel Capital III	254,874	0.0%	90.36%	46.97%	41.61%	n/a
CD&R VIII	47,115,214	0.2%	54.79%	46.49%	40.46%	n/a
Crestview II	93,024,000	0.3%	54.33%	17.25%	17.28%	n/a
Crestview III	22,743,476	0.1%	0.49%	n/a	n/a	n/a
Green Equity VI	40,856,880	0.1%	16.90%	11.62%	n/a	n/a
GS - Private Equity	31,859,989	0.1%	10.84%	11.33%	13.96%	n/a
Industry Ventures VII	35,596,614	0.1%	11.57%	9.69%	n/a	n/a
Industry Ventures V	31,412,602	0.1%	-1.40%	34.04%	34.23%	n/a
Industry Ventures VI	25,961,094	0.1%	9.52%	3.03%	6.40%	n/a
Lexington MM II	24,700,874	0.1%	14.14%	13.35%	14.11%	n/a
Lexington Cap VII	38,967,988	0.1%	6.82%	8.95%	12.23%	n/a
MS - Private Equity	231,658,182	0.8%	1.53%	-2.67%	5.00%	n/a
NB Secondary Oppty II	12,757,177	0.0%	8.80%	3.68%	8.85%	n/a
Oaktree EOF III	42,681,803	0.1%	14.71%	8.84%	10.45%	n/a

Amounts may not add up to totals due to rounding.

2016-2017 ANNUAL INVESTMENT REPORT

Schedule of Investments	Market Value	% of Fund	1 Year	Annualized		
				3 Year	5 Year	10 Year ⁴
PEP V	32,153,618	0.1%	7.29%	n/a	n/a	n/a
Pantheon Europe V	25,424,889	0.1%	19.53%	11.87%	13.69%	n/a
Pantheon USA VII	79,352,837	0.3%	14.01%	11.53%	13.24%	n/a
Paul Capital IX	24,038,562	0.1%	-3.57%	-1.74%	-1.38%	n/a
Reservoir Capital	52,773,424	0.2%	17.78%	11.66%	n/a	n/a
Square 1 Venture 1	27,172,463	0.1%	-1.54%	0.28%	5.72%	n/a
Truebridge II Kauff	72,839,685	0.2%	3.82%	15.72%	13.83%	n/a
Truebridge I CVE	45,225,215	0.2%	12.81%	12.38%	15.36%	n/a
Venture Invest Mgrs	57,982,268	0.2%	9.13%	11.54%	17.52%	n/a
Warburg Pincus X	51,524,039	0.2%	17.05%	5.41%	10.87%	n/a
Warburg Pincus XI	51,056,681	0.2%	13.30%	13.48%	n/a	n/a
WCA&S XI	34,432,139	0.1%	14.45%	10.40%	13.46%	n/a
WLR - Private Equity	223,925,168	0.7%	1.69%	7.04%	9.68%	n/a
<i>80% Russell 3000 / 20% MSCI EAFE + 300 Bps on a 3-month lag</i>			19.84%	10.90%	14.74%	n/a
Total Opportunistic	\$2,552,786,749	8.5%	7.74%	2.75%	5.83%	n/a
GTAA	2,065,578,731	6.9%	7.24%	1.87%	4.86%	n/a
Bridgewater All Weather	1,070,145,075	3.6%	5.44%	1.57%	3.43%	n/a
Entrust - GTAA	210,860,898	0.7%	2.51%	4.47%	n/a	n/a
GMO Multi-Strategy	784,572,758	2.6%	11.27%	1.59%	5.94%	n/a
<i>Opportunistic Benchmark⁹</i>			8.61%	2.90%	5.99%	n/a
Hedge Funds Non-PA	487,208,018	1.6%	8.54%	n/a	n/a	n/a
Apollo - Mixed Credit HF	613,800	0.0%	-1.61%	-28.62%	-22.17%	n/a
Blackstone SAF II Composite	100,790,086	0.3%	5.47%	-0.59%	n/a	n/a
GAM PA	6,884,525	0.0%	-12.25%	5.42%	2.44%	n/a
GCM - Low Beta HF	113,712,113	0.4%	16.79%	3.03%	n/a	n/a
GCM - Mixed Cred HF	26,408,676	0.1%	7.26%	1.43%	n/a	n/a
GS - Low Beta HF	34,085,022	0.1%	10.47%	4.15%	6.24%	n/a
GSO - Mixed Credit HF	86,037,626	0.3%	3.25%	-3.94%	4.64%	n/a
LH - Mixed Credit HF	5,638,077	0.0%	-2.56%	-6.24%	n/a	n/a
MS - Low Beta HF	75,161,544	0.2%	6.90%	-2.34%	3.95%	n/a
Reservoir Strategic	37,876,549	0.1%	2.75%	-3.57%	n/a	n/a
<i>Hedge Funds Non PA BM¹⁰</i>			8.61%	n/a	n/a	n/a
HF Portable Alpha	\$2,322,700,212	7.7%	7.37%	n/a	n/a	n/a
Bridgewater PA II	432,220,113	1.4%	13.96%	0.68%	4.14%	7.79%
Bridgewater PAMM II	104,417,702	0.3%	15.56%	3.82%	7.33%	n/a
DE Shaw - Low Beta HF	462,716,196	1.5%	8.76%	10.78%	12.95%	n/a
LH - Low Beta HF	1,323,346,200	4.4%	4.33%	4.16%	n/a	n/a
<i>ICE LIBOR USD 3 Month Index</i>			0.97%	0.57%	0.46%	0.95%
Total Real Assets	\$2,576,466,891	8.6%	5.51%	12.92%	13.70%	n/a
Public Real Estate	380,180,797	1.3%	-2.60%	n/a	n/a	n/a
CenterSquare US RE	380,180,797	1.3%	-2.60%	n/a	n/a	n/a
<i>FTSE NAREIT Equity REITs Index</i>			-1.70%	n/a	n/a	n/a
Private Real Estate	1,777,867,213	5.9%	8.22%	13.41%	15.53%	n/a
American Timber II	30,071,632	0.1%	-3.67%	-0.87%	5.02%	n/a
Apollo - Real Estate	45,208,064	0.2%	10.50%	14.99%	14.48%	n/a
Blackstone REP VII	120,825,573	0.4%	7.65%	13.62%	n/a	n/a
Blackstone Property	342,688,625	1.1%	8.52%	n/a	n/a	n/a
Brookfield REF III	6,383,502	0.0%	-5.45%	3.63%	7.37%	n/a
Brookfield SREP I	83,946,863	0.3%	20.40%	21.16%	n/a	n/a
Brookfield SREP II	44,473,231	0.1%	6.76%	n/a	n/a	n/a
Carlyle VI	36,506,271	0.1%	5.90%	21.29%	20.68%	n/a
GS - Real Estate	937,104	0.0%	14.14%	38.00%	90.09%	n/a
Greystar VII	158,974	0.0%	0.00%	50.17%	38.31%	n/a
Greystar Eq Part IX	53,409,571	0.2%	n/a	n/a	n/a	n/a
US REIF Columbia	8,540,173	0.0%	-32.13%	-7.32%	5.05%	n/a
Lone Star II	7,935,164	0.0%	20.36%	40.77%	34.18%	n/a
MS Real Estate	55,682,535	0.2%	7.55%	8.75%	10.97%	n/a
Oaktree ROF VI	63,872,884	0.2%	3.52%	11.59%	n/a	n/a
Oaktree ROF V	21,427,322	0.1%	10.88%	13.50%	14.33%	n/a
Och-Ziff II	26,003,326	0.1%	9.54%	19.34%	21.40%	n/a
Pembrook PCI II	6,031,593	0.0%	8.70%	11.92%	n/a	n/a
TA Realty X	62,672,725	0.2%	9.95%	12.24%	n/a	n/a
Torchlight IV	69,258,865	0.2%	11.91%	10.25%	n/a	n/a

Amounts may not add up to totals due to rounding.

Schedule of Investments	Market Value	% of Fund	1 Year	Annualized		
				3 Year	5 Year	10 Year ⁴
WLR - Real Estate	44,370,152	0.1%	3.79%	4.98%	3.80%	n/a
Brookfield REF IV	28,545,741	0.1%	8.66%	n/a	n/a	n/a
Torchlight V	37,553,762	0.1%	19.15%	n/a	n/a	n/a
Crow HRP VII	70,796,811	0.2%	8.04%	n/a	n/a	n/a
TA Realty FundofOne	69,644,913	0.2%	9.17%	n/a	n/a	n/a
Torchlight III	11,784,788	0.0%	14.65%	20.73%	22.51%	n/a
Morgan Stanley Prime Property	429,137,050	1.4%	8.96%	n/a	n/a	n/a
<i>NCREIF ODCE + 75 Bps</i>			9.09%	n/a	n/a	n/a
Infrastructure	418,418,881	1.4%	4.52%	n/a	n/a	n/a
Deutsche Infrastructure	418,418,881	1.4%	4.52%	n/a	n/a	n/a
<i>Dow Jones Brookfield Global Infrastructure Net Index</i>			8.00%	n/a	n/a	n/a
Russell Overlay	\$866,638,734	2.9%	n/a	n/a	n/a	n/a
Russell Overlay	866,638,734	2.9%	n/a	n/a	n/a	n/a

¹ Plan returns are from BNY Mellon and are time-weighted, total return, net of fees and expenses, and expressed in USD. Periods greater than one year are annualized. Returns generated from synthetic exposure through the Overlay Program are reflected in the total Plan return but are not included in the asset class segment returns.

² The Policy Benchmark is set annually by the RSIC and has changed over time. The presented returns are a blend of previous policies.

³ Mixed Credit: 1/3 Bloomberg Barclays US Corporate High Yield 2% Issuer Capped Bond Index, 1/3 S&P/LSTA Leveraged Loan Index, 1/3 Bloomberg Barclays US Mortgage Backed Securities (MBS) Index blend through 06/30/2016; 50% Bloomberg Barclays US Corporate High Yield 2% Issuer Capped Bond Index, 50% S&P/LSTA Leveraged Loan Index since.

⁴ Due to the changing nature of asset allocation, some asset classes may not have 10 years of history.

⁵ US Equity Blend: MSCI United States Index (net of dividends) through 06/30/2016; MSCI United States Investable Market Index (net of dividends) since.

⁶ Developed International Equity Blend: MSCI EAFE Index (net of dividends) through 06/30/2016; MSCI EAFE Investable Market Index (net of dividends) since.

⁷ Emerging Markets Equity Blend: MSCI Emerging Markets Index (net of dividends) through 06/30/2016; MSCI Emerging Markets Investable Market Index (net of dividends) since.

⁸ Global Public Equity Blend: MSCI All-Country World Index (net of dividends) through 06/30/2016; MSCI All-Country World Investable Market Index (net of dividends) since.

⁹ Opportunistic Blend: 50% MSCI World Index (net of dividends), 50% Citigroup World Government Bond Index blend through 06/30/2016; 50% MSCI World Index (net of dividends), 50% Bloomberg Barclays US Aggregate Bond Index blend since.

¹⁰ Hedge Funds Non PA Blend: 50% MSCI World Index (net of dividends), 50% Bloomberg Barclays US Aggregate Bond Index blend.

Amounts may not add up to totals due to rounding.

SECURITIES LENDING

PORTFOLIO STRUCTURE

The Portfolio currently participates in a securities lending program, managed by the BNY Mellon ("Securities Lending Program"), whereby securities are loaned for the purpose of generating additional income. BNY Mellon is responsible for making loans of securities to various broker-dealers and collecting cash and non-cash collateral. If the collateral value falls below a predetermined level, the borrower must post additional collateral. The cash collateral is invested in short duration securities and monitored on an ongoing basis. In conjunction with generating revenue, the collateral pool seeks to maintain a net asset value (NAV) of \$1.00, which is determined by dividing the market value of the assets by the cost of those assets.

PORTFOLIO DEVELOPMENTS

The Securities Lending Program continues to employ very conservative guidelines on both the lending and reinvestment transaction. The reinvestment of the cash collateral is restricted to short duration, very low risk securities. The gross securities lending revenue for the fiscal year was approximately \$773 thousand, a decrease from \$946 thousand in the prior year. Since November 2008, gains and losses from the Securities Lending Program have been excluded from the Total Plan performance calculations.

On June 30, 2017, the NAV of the collateral pool was \$0.72. The market value of the collateral pool was approximately \$123.2 million, with an amortized cost of approximately \$170.5 million.

SECURITIES LENDING STATISTICS

Asset Class	Avg. Lendable Securities (MV)	Avg. Utilization (MV)	Avg. Utilization (%)	Avg. Lending Spread*
U.S. Agency Debt	\$ 292,759	\$ -	-	-
U.S. Corporate Bonds	1,203,243	26,563	2.21%	1.65%
U.S. Equities	2,534,953	192,426	7.59%	0.76%
U.S. Mortgage Backed Securities	148,690	-	-	-
U.S. Treasuries	247,411	3,774	1.53%	0.28%
Non U.S. Corporate	176,592	3,521	1.99%	0.67%
Non U.S. Equity	974,604	24,903	2.56%	0.72%
Sovereign	205,889	4,758	2.31%	0.53%

* Average Lending Spread: The difference between the benchmark Average Fed Target Rate and the Weighted Average Rebate Rate (i.e., the spread reporting the intrinsic value of the security).

SECURITIES LENDING INCOME

Securities Lending Activities	2013	2014	2015	2016	2017
Securities Lending Income	\$272	\$63	\$167	\$188	\$572
Securities Lending Rebate ¹	2,241	1,667	1,811	758	201
Total Securities Lending Income	2,513	1,730	1,978	946	773

¹ Rebate rates establish the economic "cost" of the lending transaction: positive rebates indicate the borrower pays the lender.

Amounts expressed in thousands and thus, may not add up to totals due to rounding.

EXPENSES

OVERVIEW

For fiscal year 2017, total investment and administrative expenses increased by \$56.6 million to \$316.6 million. As a percent of total assets, total expenses increased to 1.05% of Total Plan Assets. Investment management fees and expenses for fiscal year 2017 increased by \$56.0 million to \$302.9 million. The primary contributing factor to this increase was improved performance, relative to fiscal year 2016, in asset classes that utilize performance fee structures. Bank Fees and Investment Expense, which are associated with custodied accounts and primarily consist of commissions on futures contracts and bank fees, increased by \$0.7 million to \$3 million. General administrative expenses remained relatively consistent at \$10.7 million.

Brokerage fees are broken out separately as commissions paid to brokers are considered a part of the investment cost basis and, therefore, not reported in investment management expenses.

Investment management fees and expenses generally consist of three categories; investment management fees, performance fees including carried interest allocation, and other investing expenses such as organizational costs in limited partnership structures. Investment management fees are generally a percentage fee based on the assets under management and paid to the manager of the fund for providing the service of investing the assets. Investment management fees are reported net of offsets which have the effect of reducing this total. Performance fees, including carried interest allocation, are a share of the profits from an investment or fund and are paid to the investment manager to create an alignment of interests. Performance fees include both paid and accrued carried interest.

Investment management fees and expenses are either paid by invoice or netted from investment assets. Under Governmental Accounting Standards Board (GASB) accounting guidance, "Investment-related costs should be reported as investment expense if they are separable from (a) investment income and (b) the administrative expense of the pension plan." The RSIC makes a good faith attempt to disaggregate netted fee amounts that are not necessarily readily separable from investment income. The RSIC collects and aggregates the netted investment fees and checks for reasonableness in order to disclose fees that would not otherwise be disclosed. In order to compare investment expense as reported by the Systems with investment management costs reported by other public pension plans, an understanding of the actual fees and expenses included in any comparative reports is necessary. Additionally, investment plan composition directly influences the fee structure of a plan, and adjustments for differences in plan asset allocation are necessary before conclusions can be reached from such comparisons.

SCHEDULE OF INVESTMENT EXPENSES

Investment & Administrative Expenses	2013	2014	2015	2016	2017
Total Plan Assets	\$26,811,837	\$29,802,411	\$29,189,538	\$27,979,653	\$30,102,107
Investment Management Expenses					
Investment Management Fees & Expenses	418,278	454,532	348,224	246,930	302,904
Bank Fees and Investment Expense ¹	1,404	2,429	2,233	2,342	3,033
Administrative Expenses ²	7,810	10,308	11,702	10,750	10,705
Total Investment and Administrative Expenses	\$427,492	\$467,269	\$362,159	\$260,022	\$316,643
Total Expenses as a Percentage of Total Assets	1.59%	1.57%	1.24%	0.93%	1.05%
Brokerage Fees	\$5,054	\$5,246	\$4,431	\$4,261	\$5,521
Brokerage Fees as a Percentage of Total Assets	0.02%	0.02%	0.02%	0.02%	0.02%

¹ Includes miscellaneous investment expenses, commissions on futures, and bank fees but excludes the RSIC's administrative costs in the form of transfers to the RSIC in the amount of \$8.7 Million.

² Represents the RSIC's actual expenses which equal transfers to the RSIC less net change in the RSIC's cash on hand.

INVESTMENT MANAGEMENT FEES AND EXPENSES BY ASSET CLASS

Asset Class	Plan NAV ¹	Fiscal Year Performance ²	Expressed in Dollars (\$)			
			Management Fee	Performance Fee ⁶	Other Fee	Total Fees ⁵
Cash and Short Duration	\$587,241	0.90%	\$1,979	-	\$474	\$2,454
Core Fixed Income	3,006,952	-0.31%	2,918	999	-	3,917
Mixed Credit	2,027,969	10.50%	8,323	1,517	152	9,991
Emerging Markets Debt	1,569,730	8.45%	7,071	-	971	8,042
Global Public Equity	10,559,291	18.86%	25,160	-	538	25,698
Equity Options	1,575,708	11.49%	3,652	-	-	3,652
Hedge Funds (Non-PA)	487,208	8.54%	5,851	3,852	1,893	11,596
Portable Alpha Hedge Funds	-	7.37%	42,537	13,564	6,149	62,251
Private Debt	1,778,389	10.01%	13,806	14,322	14,562	42,690
Private Equity	2,294,074	15.17%	27,060	42,587	8,111	77,758
Public Real Estate	380,181	-2.60%	1,418	-	-	1,418
Private Real Estate	1,777,867	8.22%	21,371	15,865	3,072	40,308
GTAA	2,796,888	7.36%	10,954	-945	1,451	11,460
Other Opportunistic	842,189	-5.05%	180	-	-	180
World Infrastructure	418,419	4.52%	1,489	-	-	1,489
Total	\$30,102,107	11.88%	\$173,768	\$91,762	\$37,375	\$302,904

Asset Class	Plan NAV ¹	Fiscal Year Performance ²	Expressed in Percentages (%)			
			Management Fee ^{3,4}	Performance Fee ^{4,6}	Other Fees ^{3,4}	Total Fees ⁴
Cash and Short Duration	\$587,241	0.90%	0.34%	0.00%	0.08%	0.42%
Core Fixed Income	3,006,952	-0.31%	0.10%	0.03%	0.00%	0.13%
Mixed Credit	2,027,969	10.50%	0.41%	0.07%	0.01%	0.49%
Emerging Markets Debt	1,569,730	8.45%	0.45%	0.00%	0.06%	0.51%
Global Public Equity	10,559,291	18.86%	0.24%	0.00%	0.01%	0.24%
Equity Options	1,575,708	11.49%	0.23%	0.00%	0.00%	0.23%
Hedge Funds (Non-PA)	487,208	8.54%	1.20%	0.79%	0.39%	2.38%
Portable Alpha Hedge Funds ⁵	-	7.37%	1.83%	0.58%	0.26%	2.68%
Private Debt	1,778,389	10.01%	0.78%	0.81%	0.82%	2.40%
Private Equity	2,294,074	15.17%	1.18%	1.86%	0.35%	3.39%
Public Real Estate	380,181	-2.60%	0.37%	0.00%	0.00%	0.37%
Private Real Estate	1,777,867	8.22%	1.20%	0.89%	0.17%	2.27%
GTAA	2,796,888	7.36%	0.39%	-0.03%	0.05%	0.41%
Other Opportunistic	842,189	-5.05%	0.02%	0.00%	0.00%	0.02%
World Infrastructure	418,419	4.52%	0.36%	0.00%	0.00%	0.36%
Total	\$30,102,107	11.88%	0.58%	0.30%	0.12%	1.01%

¹ Asset Class NAV is net of the Notional Exposure of the Beta Overlay program.

² Plan Returns are time-weighted, total return calculations, net of fees and expenses. All returns are expressed in U.S. Dollars. Returns generated from synthetic exposure through the Beta Overlay Program are reflected in the total Plan return and asset class segment returns.

³ Overlay and top level strategic partnership fees are allocated to asset classes proportionately by NAV.

⁴ Fees expressed as a percentage of the ending Asset Class NAV.

⁵ Fees expressed as a percentage of gross exposure to the Beta Overlay program of \$2,322,700,212.

⁶ Performance Fees include both paid and accrued carried interest.

Amounts expressed in thousands and thus, may not add up to totals due to rounding.

RISK

OVERVIEW

The Commission will fulfill its fiduciary responsibility by prudently managing the assets held in trust for the sole benefit of the participants and beneficiaries of the Retirement System. It will seek superior long-term investment results at a reasonable level of risk.

The RSIC invests the assets of the trust in order to earn the required rate of return (7.5 percent as of fiscal year end) over time. With short-term interest rates at historic lows, in order to achieve this goal, an investor is required to expose his or her assets to risk. Instead of pooling one's risk, a prudent investor seeks to balance his or her risks in order to reduce the risk of severe loss. This principle of diversification is central to the RSIC's portfolio asset allocation.

The RSIC also believes that over time, an investor earns a return that is commensurate with the level of risk taken. Risk, in this sense, is a term that refers broadly to an investment's risk of loss. The RSIC typically uses the standard deviation of returns in order to quantify this economic risk of an asset, strategy, asset class, or the broad portfolio. However, there are other risks that are much more difficult to measure (and therefore, mitigate). The RSIC believes risks can be reduced through diversification, a strong due diligence process, ongoing monitoring, and risk management. Some examples of these risks include:

CONCENTRATION OF CREDIT RISK - INVESTMENTS

Concentration of credit risk is the risk of loss attributed to the magnitude of investment in a single issuer or counterparty. The Systems' policy for reducing this risk is to comply with the Statement of Investment Objectives and Policies as amended and adopted by the Commission which states that "except that no limitations on issues and issuers shall apply to obligations of the U.S. Government and Federal Agencies, the domestic fixed income portfolio shall contain no more than 6 percent exposure to any single issuer." As of June 30, 2017, there is no single issuer exposure within the portfolio that comprises 5 percent or more of the overall portfolio.

CREDIT RISK OF DEBT SECURITIES

Credit risk is the risk that an issuer or other counterparty to an investment will not fulfill its obligations to the Systems. As a matter of practice, there are no overarching limitations for credit risk exposures within the overall fixed income portfolio.

Each individual portfolio within fixed income is managed in accordance with investment guidelines that are specific as to permissible credit quality ranges, exposure levels within individual quality tiers, and average credit quality. Within high yield portfolios, a quality rating of lower than C is not permissible in any of the fixed income guidelines except in those circumstances of downgrades subsequent to purchase, in which case the investment manager is responsible for communicating the downgrade to the Commission's consultant and staff.

CUSTODIAL CREDIT RISK - INVESTMENTS

Custodial credit risk for investments is the risk that, in the event of a failure of the counterparty, the Systems will not be able to recover the value of the investments or collateral securities that are in the possession of an outside party. Investing for the Systems is governed by Section 16, Article X of the South Carolina Constitution and Section 9-1-1310(B) and Title 9 Section 16 of the South Carolina Code of Laws. Funds held in trust for the Retirement Systems may be invested and reinvested in a variety of instruments including, but not limited to, fixed income instruments of the United States, foreign fixed income obligations, swaps, forward contracts, futures and options, domestic and international equity securities, private equity, real estate, and fund of funds.

CUSTODIAL CREDIT RISK – DEPOSITS

Custodial credit risk for deposits is the risk that in the event of a bank failure, the Systems' deposits may not be recovered. As prescribed by South Carolina state statute, the State Treasurer is the custodian of all deposits and is responsible for securing all deposits held by banks. These deposits are secured by deposit insurance, surety bonds, collateral securities, or letters of credit to protect the state against loss in the event of insolvency or liquidation of the institution or for any other cause. Deposits are insured by the Federal Deposit Insurance Corporation (FDIC) up to \$250,000 or collateralized with securities held by the state or its agent in the South Carolina State Treasurer's name as custodian.

EQUITY RISK

Equity risk refers to the financial risk of loss that results from ownership. Equity risk is typically observed using the standard deviation of returns.

FOREIGN CURRENCY RISK

Foreign currency risk is the risk that changes in exchange rates will adversely impact the fair value of an investment. The Systems participate in foreign markets to diversify assets, reduce risk and enhance returns. Currency forwards are used to manage currency fluctuations and are permitted by investment policy. Policy, however, forbids speculating in forwards and other derivatives.

INTEREST RATE RISK

Interest rate risk is the risk that changes in interest rates will adversely affect the fair value of an investment or portfolio. While the RSIC has no formal interest rate risk policy, interest rate risk is observed within the portfolio using effective duration (option adjusted duration), which is a measure of the price sensitivity of a bond or a portfolio of bonds to interest rate movements given a 100 basis point change in interest rates. Effective duration takes into account that expected cash flows will fluctuate as interest rates change and provides a measure of risk that changes proportionately with market rates. Investment guidelines may specify the degree of interest rate risk taken versus the benchmark within each fixed income portfolio.

LEVERAGE RISK

Leverage is the use of borrowed capital to increase potential investment returns. While the Trust is not allowed to utilize leverage at the total plan level, certain investment vehicles, in particular alternative investment funds, can utilize leverage. The Trust itself, however is not levered at the total plan level, and the total loss exposure to the Trust is limited to the capital invested/committed to the investment vehicle.

LIQUIDITY RISK

Liquidity risk is the risk of having limited access to funds, resulting from a lack of market liquidity or restrictions on the sale of ownership interests. The term “liquidity risk” distinguishes a form of market risk which typically occurs when demand for a given security is weak, or the supply of a security is low. Liquidity risk is higher for “private market” investments, such as private equity and real estate funds. While so-called “secondary sales”—privately arranged transfers of interests in these investments—are an increasingly viable option, selling these interests can be subject to restrictions and may require the seller to accept a discount to the investment’s valuation. There is no publicly available exchange or marketplace on which to liquidate these ownership interests.

VALUATION RISK

The fair values of alternative investments including private equity, private debt, hedge funds, real estate and commodities, for which daily market values are not readily ascertainable, are valued in good faith based on the most recent financial information available for the underlying companies and reported by the investment managers at the measurement date, adjusted for subsequent cash flow activities through June 30, 2017. The estimated fair value of these investments may differ from values that would have been used had a liquid public market existed.

APPENDIX A: SUMMARY SCHEDULE^{1,2}

Cash Equivalents and S-T Investments		Market Value	Notional Value
Cash and Equivalents	\$	1,323,372	-
Total Short Duration Cash		3,968	-
Total Fixed Income Cash		(166,773)	-
Total Public Equity Cash		462,936	-
Total Infrastructure Cash		6,867	-
Total Public Real Estate Cash		4,392	-
Total Alternatives Cash		8,693	-
Total Russell Overlay Cash		902,123	-
Total Cash and S-T Investments	\$	2,545,577	-
Short Duration Fixed Income Investments			
Short Duration Fixed Income Investments	\$	1,283,323	-
Total Short Duration	\$	1,283,323	-
Fixed Income Investments			
Core Fixed Income	\$	1,782,889	-
Emerging Market Debt		1,550,204	-
Mixed Credit		1,916,608	-
Total Fixed Income Investments	\$	5,249,701	-
Equity Investments			
Developed International Equity	\$	977,451	-
Emerging Markets Equity		1,309,704	-
Equity Options Strategy		1,171,392	-
Public Global Equity		4,823,522	-
US Equity		1,272,455	-
Total Equity	\$	9,554,524	-
Infrastructure			
Listed Infrastructure	\$	411,552	-
Total Infrastructure	\$	411,552	-
Public Real Estate			
Public Real Estate	\$	375,789	-
Total Public Real Estate	\$	375,789	-
Alternatives			
Hedge Funds (non-Portable Alpha)	\$	479,024	-
Portable Alpha Hedge Funds		2,322,700	-
Private Debt		1,778,389	-
Private Equity		2,293,566	-
Real Estate		1,777,867	-
Total Alternatives	\$	8,651,546	-
Global Tactical Asset Allocation			
GTAA	\$	2,065,579	-
Total GTAA	\$	2,065,579	-
Overlay			
Futures			
International Equities	\$	(19,179)	\$ 1,100,302
US Large Cap		(5,465)	1,767,620
US Treasuries		(817)	748,507
Futures Total		(25,462)	3,616,430
Swaps			
Commodities		(8,651)	842,189
Core Fixed Income		(459)	1,052,761
U.S. Small / Mid Cap Equity		(912)	(298,619)
Swaps Total		(10,022)	1,596,331
Total Overlay	\$	(35,484)	\$ 5,212,761
Total Investments	\$	30,102,107	\$ 5,212,761

¹Appendices A-J were created using data as of June 30, 2017 that was provided by the Custodian. All figures are in U.S. Dollars

²Amounts expressed in thousands and thus, may not add up to totals due to rounding.

APPENDIX B: CASH AND EQUIVALENTS^{1,2}

Asset Class	Type	Cost	Market Value
CASH & CASH EQUIVALENTS			
General Assembly Combined	Cash	\$ 2,140	\$ 2,140
Judges Combined	Cash	3,463	3,463
National Guard Combined	Cash	2,553	2,553
Police Combined	Cash	16,088	16,088
Retirement Combined	Cash	87,116	87,116
SCRS - Internal	Cash	394,023	394,023
SCRS Liquidity 0-1	Cash	442,227	442,300
SCRS Residual Assets	Cash	-	-
Strategic Partnership	Cash	233,437	233,437
Strategic Partnership	Receivables	142,000	142,000
CASH & CASH EQUIVALENTS Total		\$ 1,323,046	\$ 1,323,119
CASH & CASH EQUIVALENTS Accrued			253
CASH & CASH EQUIVALENTS Net			\$ 1,323,372

Asset Class	Type	Cost	Market Value
SHORT DURATION			
Penn Ltd Term HY	Cash	\$ 6,175	\$ 6,175
Penn Ltd Term HY	Payables	(3,844)	(3,844)
Penn Ltd Term HY Total		2,332	2,332
SCRS Short Duration 1-3	Cash	1,622	1,622
SCRS Short Duration 1-3 Total		1,622	1,622
SHORT DURATION Total		\$ 3,954	3,954
SHORT DURATION Accrued			14
SHORT DURATION Net			\$ 3,968

Asset Class	Type	Cost	Market Value
FIXED INCOME			
Ashmore External Debt	Cash	\$ 2,637	\$ 2,633
Ashmore External Debt	Payables	(4,689)	(4,688)
Ashmore External Debt	Receivables	4,375	4,369
Ashmore External Debt Total		2,323	2,314
Barings US High Yield	Cash	6,050	6,050
Barings US High Yield	Payables	(8,961)	(8,961)
Barings US High Yield	Receivables	8,195	8,195
Barings US High Yield Total		5,283	5,283
Blackrock Core	Receivables	-	-
Blackrock Core Total		-	-
Goldentree Credit	Cash	18,601	18,658
Goldentree Credit	Payables	(252,885)	(255,636)
Goldentree Credit	Receivables	256,899	256,882
Goldentree Credit Total		22,615	19,904

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Asset Class	Type	Cost	Market Value
GS - EMD	Receivables	17,160	17,160
GS - EMD Total		17,160	17,160
Guggenheim Partners	Cash	96,104	95,881
Guggenheim Partners	Payables	(18,758)	(18,764)
Guggenheim Partners	Receivables	4,452	4,353
Guggenheim Partners Total		81,798	81,470
Loomis - IG Corp Credit	Cash	5,426	5,426
Loomis - IG Corp Credit	Payables	(5,903)	(5,903)
Loomis - IG Corp Credit	Receivables	1,329	1,329
Loomis - IG Corp Credit Total		852	852
Loomis - Securitized	Cash	34,733	34,756
Loomis - Securitized	Payables	(101,725)	(101,725)
Loomis - Securitized	Receivables	71,583	71,583
Loomis - Securitized Total		4,591	4,614
Pimco Core	Cash	77,438	77,800
Pimco Core	Payables	(1,186,216)	(1,191,186)
Pimco Core	Receivables	809,565	810,165
Pimco Core Total		(299,214)	(303,221)
Pinebridge Bank Loan	Cash	26,020	26,020
Pinebridge Bank Loan	Payables	(34,189)	(34,189)
Pinebridge Bank Loan	Receivables	12,830	12,830
Pinebridge Bank Loan Total		4,661	4,661
Russell EMD Transition Local	Cash	0	0
Russell EMD Transition Local	Receivables	-	-
Russell EMD Transition Local Total		0	0
SCRS Fixed Income	Cash	0	0
SCRS Fixed Income Total		0	0
FIXED INCOME Total		\$ (159,929)	(166,963)
FIXED INCOME Accrued			190
FIXED INCOME Net		\$	(166,773)

Asset Class	Type	Cost	Market Value
PUBLIC EQUITY			
Algert Glb ISCP	Cash	\$ 3,668	\$ 3,668
Algert Glb ISCP	Payables	(4,369)	(4,366)
Algert Glb ISCP	Receivables	3,448	3,443
Algert Glb ISCP Total		2,747	2,745
AQR Global Enhanced	Cash	16,425	16,455
AQR Global Enhanced	Payables	(734)	(731)

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2016-2017 ANNUAL INVESTMENT REPORT

Asset Class	Type	Cost	Market Value
AQR Global Enhanced	Receivables	734	734
AQR Global Enhanced Total		16,425	16,458
De Shaw World Enhanced	Cash	1,460	1,460
De Shaw World Enhanced	Payables	(17,762)	(17,759)
De Shaw World Enhanced	Receivables	17,576	17,572
De Shaw World Enhanced Total		1,274	1,273
Intech Global Eq Sma	Cash	7,289	7,291
Intech Global Eq Sma	Payables	(2,999)	(2,999)
Intech Global Eq Sma	Receivables	1,497	1,497
Intech Global Eq Sma Total		5,787	5,788
Integrity Small V	Cash	8,870	8,870
Integrity Small V	Payables	(2,557)	(2,557)
Integrity Small V	Receivables	619	619
Integrity Small V Total		6,932	6,932
Johnston	Cash	207	204
Johnston	Receivables	-	-
Johnston Total		207	204
Man Numeric ISCP	Cash	2,662	2,677
Man Numeric ISCP	Payables	(3,930)	(3,929)
Man Numeric ISCP	Receivables	2,846	2,845
Man Numeric ISCP Total		1,578	1,593
Pyramis Small C	Cash	4,070	4,070
Pyramis Small C	Payables	(3,107)	(3,107)
Pyramis Small C	Receivables	2,613	2,613
Pyramis Small C Total		3,576	3,576
Russel Int Small Cap Transition	Cash	2,271	2,271
Russel Int Small Cap Transition	Payables	(216)	(216)
Russel Int Small Cap Transition	Receivables	108	108
Russel Int Small Cap Transition Total		2,163	2,163
Russell Global Equity Transition	Cash	4,742	4,793
Russell Global Equity Transition	Payables	(4,711)	(4,793)
Russell Global Equity Transition	Receivables	-	-
Russell Global Equity Transition Total		31	(0)
Russell Large Cap	Cash	200,000	200,000
Russell Large Cap	Payables	(194,634)	(194,634)
Russell Large Cap Total		5,366	5,366
Russell Options	Cash	401,671	402,282
Russell Options	Payables	(2,150)	(2,150)

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Asset Class	Type	Cost	Market Value
Russell Options	Receivables	4,107	4,107
Russell Options Total		403,628	404,239
State Street Global Equity	Cash	0	0
State Street Global Equity Total		0	0
Timesquare Smid G	Cash	9,541	9,541
Timesquare Smid G	Payables	(1,519)	(1,519)
Timesquare Smid G	Receivables	1,078	1,078
Timesquare Smid G Total		9,099	9,099
PUBLIC EQUITY Total		\$ 458,814	\$ 459,438
PUBLIC EQUITY Accrued			3,498
PUBLIC EQUITY Net			\$ 462,936

Asset Class	Type	Cost	Market Value
INFRASTRUCTURE			
Deutsche Infrastructure	Cash	\$ 11,910	\$ 11,912
Deutsche Infrastructure	Payables	(11,778)	(11,778)
Deutsche Infrastructure	Receivables	6,609	6,610
Deutsche Infrastructure Total		6,741	6,744
INFRASTRUCTURE Total		\$ 6,741	6,744
INFRASTRUCTURE Accrued			122
INFRASTRUCTURE Net			\$ 6,867

Asset Class	Type	Cost	Market Value
PUBLIC REAL ESTATE			
Centersquare US Real Estate	Cash	\$ 6,326	\$ 6,326
Centersquare US Real Estate	Payables	(3,734)	(3,734)
Centersquare US Real Estate	Receivables	1,797	1,797
Centersquare US Real Estate Total		4,388	4,388
PUBLIC REAL ESTATE Total		\$ 4,388	\$ 4,388
PUBLIC REAL ESTATE Accrued			3
PUBLIC REAL ESTATE Net			\$ 4,392

Asset Class	Type	Cost	Market Value
ALTERNATIVE			
BC European Capital IX	Cash	\$ (0)	\$ (0)
BC European Capital IX Total		(0)	(0)
Blackstone SAF II Lp	Receivables	8,184	8,184
Blackstone SAF II Lp Total		8,184	8,184
Bridgepoint Europe	Cash	(0)	(0)
Bridgepoint Europe Total		(0)	(0)

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2016-2017 ANNUAL INVESTMENT REPORT

Asset Class	Type	Cost	Market Value
BW PA II - Low Beta HF	Cash	0	0
BW PA II - Low Beta HF Total		0	0
Oaktree EOF III	Cash	(0)	(0)
Oaktree EOF III Total		(0)	(0)
Pantheon Europe V	Cash	509	509
Pantheon Europe V Total		509	509
ALTERNATIVE Total		\$ 8,693	\$ 8,693
ALTERNATIVE Accrued			-
ALTERNATIVE Net			\$ 8,693

Asset Class	Type	Cost	Market Value
OVERLAY			
Russell - Overlay	Cash	\$ 904,642	\$ 904,704
Russell - Overlay	Payables	(1,551,940)	(1,554,222)
Russell - Overlay	Receivables	1,548,667	1,551,059
Russell - Overlay Total		901,369	901,541
OVERLAY Total		\$ 901,369	901,541
OVERLAY Accrued			582
OVERLAY Net			\$ 902,123

Total Cash and Short Term Investments		\$ 2,547,076	\$ 2,545,577
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APPENDIX C: SHORT DURATION^{1,2}

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Short Duration						
ADT CORP/THE	105.75	5.25	3/15/2020	638	676	675
AERCAP IRELAND CAPITAL DAC / A	102.71	3.75	5/15/2019	3,000	3,095	3,081
AES CORP/VA	115.75	8.00	6/1/2020	1,415	1,641	1,638
AIRCASTLE LTD	108.88	6.25	12/1/2019	4,075	4,454	4,437
AIRCASTLE LTD	113.00	7.63	4/15/2020	3,430	3,877	3,876
ALLY FINANCIAL INC	102.25	3.75	11/18/2019	6,405	6,511	6,549
ALLY FINANCIAL INC	107.88	8.00	12/31/2018	1,816	1,988	1,959
AMERICAN AIRLINES GROUP INC	102.70	6.13	6/1/2018	4,497	4,688	4,618
ANGLO AMERICAN CAPITAL PL 144A	111.88	9.38	4/8/2019	2,600	2,961	2,909
ANIXTER INC	105.25	5.63	5/1/2019	3,558	3,789	3,745
ATHENE GLOBAL FUNDING 144A	100.22	2.75	4/20/2020	7,340	7,361	7,356
ATHENE GLOBAL FUNDING 144A	100.22	2.30	4/20/2020	15,500	15,641	15,535
BEST BUY CO INC	103.25	5.00	8/1/2018	1,862	1,959	1,923
BOMBARDIER INC 144A	101.62	4.75	4/15/2019	2,856	2,920	2,902
BOMBARDIER INC 144A	107.50	7.75	3/15/2020	1,096	1,184	1,178
CALATLANTIC GROUP INC	105.13	8.38	5/15/2018	1,465	1,645	1,540
CALPINE 2/17 B8 COV-LITE TLB	99.85	0.01	12/31/2019	4,489	4,481	4,482
CALPINE 5/13 COV-LITE TLB1	99.50	0.01	5/3/2020	5,000	4,994	4,975
CATERPILLAR FINANCIAL SERVICES	99.92	2.00	3/5/2020	8,000	8,013	7,994
CATERPILLAR FINANCIAL SERVICES	100.56	2.10	6/9/2019	15,500	15,741	15,586
CATERPILLAR FINANCIAL SERVICES	100.66	2.10	1/10/2020	5,200	5,208	5,235
CHEVRON CORP	99.71	1.56	5/16/2019	8,125	8,201	8,101
CHEVRON CORP	100.31	1.79	11/16/2018	16,000	16,218	16,049
CHEVRON CORP	100.99	2.19	11/15/2019	3,822	3,871	3,860
CIT GROUP INC	107.63	5.38	5/15/2020	5,380	5,797	5,790
CLEVELAND-CLIFFS INC 144A	109.00	8.25	3/31/2020	4,915	5,396	5,357
CNH INDUSTRIAL CAPITAL LLC	101.65	3.88	7/16/2018	2,065	2,086	2,099
COMMUNITY HEALTH 5/15 TLG	-	0.34	12/31/2019	-	-	-
CONTINENTAL AIRLINES 2012-3 CL	102.50	6.13	4/29/2018	1,990	2,091	2,040
CSC HOLDINGS LLC	109.59	8.63	2/15/2019	4,560	5,075	4,997
DCP MIDSTREAM OPERATING LP	99.13	2.70	4/1/2019	3,585	3,523	3,554
DELL INC	102.25	5.65	4/15/2018	3,394	3,643	3,470
DISH DBS CORP	104.38	5.13	5/1/2020	3,100	3,246	3,236
DISH DBS CORP	110.25	7.88	9/1/2019	5,665	6,309	6,246
DPL INC	104.50	6.75	10/1/2019	2,040	2,152	2,132
DYNEGY INC	103.13	6.75	11/1/2019	1,845	1,852	1,903
EMC CORP	98.12	2.65	6/1/2020	1,240	1,226	1,217
EMC CORP	99.44	1.88	6/1/2018	1,830	1,799	1,820
ENERGY TRANSFER LP	100.49	2.50	6/15/2018	1,690	1,610	1,698
EXXON MOBIL CORP	100.22	1.71	3/1/2019	26,725	26,992	26,784
FEDERAL FARM CR BK CONS BD	99.11	1.08	7/5/2019	11,500	11,500	11,398
FEDERAL FARM CR BK CONS BD	99.13	1.12	5/3/2019	10,000	10,000	9,913
FEDERAL FARM CR BK CONS BD	99.17	1.30	6/6/2019	12,625	12,621	12,520
FEDERAL FARM CR BK CONS BD	99.24	1.20	6/27/2019	10,000	10,000	9,924
FEDERAL FARM CR BK CONS BD	99.27	1.11	2/19/2019	8,500	8,500	8,438
FEDERAL FARM CR BK CONS BD	99.33	1.21	6/20/2019	15,000	15,000	14,900
FEDERAL FARM CR BK CONS BD	99.40	1.18	6/13/2019	20,000	19,996	19,879
FEDERAL FARM CR BK CONS BD	99.40	1.19	4/25/2019	20,000	20,000	19,880
FEDERAL FARM CR BK CONS BD	99.40	1.12	2/22/2019	10,000	10,000	9,940
FEDERAL FARM CR BK CONS BD	99.42	1.11	1/28/2019	10,500	10,500	10,439
FEDERAL FARM CR BK CONS BD	99.45	1.17	5/16/2019	35,000	35,000	34,808
FEDERAL FARM CR BK CONS BD	99.49	1.01	10/26/2018	5,000	5,000	4,975

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
FEDERAL FARM CR BK CONS BD	99.52	1.27	1/28/2019	12,625	12,628	12,564
FEDERAL FARM CR BK CONS BD	99.52	1.25	3/29/2019	15,000	15,000	14,928
FEDERAL FARM CR BK CONS BD	99.54	1.06	11/19/2018	3,000	3,000	2,986
FEDERAL FARM CR BK CONS BD	99.55	1.07	10/19/2018	4,000	4,000	3,982
FEDERAL FARM CR BK CONS BD	99.56	1.19	12/28/2018	8,685	8,685	8,647
FEDERAL FARM CR BK CONS BD	99.62	1.25	2/27/2019	8,500	8,497	8,467
FEDERAL FARM CR BK CONS BD	99.65	1.55	11/15/2019	10,000	10,000	9,965
FEDERAL FARM CR BK CONS BD	99.75	1.25	1/17/2019	10,000	10,000	9,975
FEDERAL FARM CR BK CONS BD	99.87	1.40	5/15/2019	10,000	9,999	9,987
FEDERAL FARM CR BK CONS BD	99.88	1.72	1/6/2020	10,000	10,000	9,988
FEDERAL FARM CR BK CONS BD	99.89	1.42	12/28/2018	10,000	9,999	9,989
FEDERAL FARM CR BK CONS BD	99.91	1.60	4/6/2020	8,000	8,010	7,993
FEDERAL FARM CR BK CONS BD	99.93	1.39	12/27/2018	10,000	10,000	9,993
FEDERAL HOME LN BK CONS BD	98.90	1.03	7/12/2019	11,000	11,000	10,879
FEDERAL HOME LN BK CONS BD	99.25	1.40	10/29/2019	5,400	5,375	5,359
FEDERAL HOME LN BK CONS BD	99.28	1.25	4/29/2019	10,000	10,000	9,928
FEDERAL HOME LN BK CONS BD	99.40	1.10	4/26/2019	10,000	10,000	9,940
FEDERAL HOME LN BK CONS BD	99.52	1.15	1/28/2019	10,000	9,999	9,952
FEDERAL HOME LN BK CONS BD	99.78	1.63	6/26/2020	15,000	15,000	14,966
FEDERAL HOME LN BK CONS BD	99.78	1.30	2/21/2019	10,000	9,996	9,978
FEDERAL HOME LN BK CONS BD	99.79	1.32	2/15/2019	10,000	9,998	9,979
FEDERAL HOME LN BK CONS BD	99.87	1.20	10/26/2018	10,000	10,000	9,987
FEDERAL HOME LN BK CONS BD	99.89	1.50	6/28/2019	10,000	10,000	9,989
FEDERAL HOME LN BK CONS BD	99.97	1.50	10/7/2019	10,000	10,030	9,997
FEDERAL HOME LN BK CONS BD	100.00	1.65	1/6/2020	25,000	25,000	25,001
FEDERAL HOME LN BK CONS BD	100.54	1.75	12/14/2018	5,500	5,560	5,530
FIAT CHRYSLER AUTOMOBILES NV	102.38	4.50	4/15/2020	3,390	3,503	3,471
FIFTH THIRD BANK/CINCINNATI OH	100.42	2.15	8/20/2018	5,250	5,326	5,272
FIFTH THIRD BANK/CINCINNATI OH	100.67	2.38	4/25/2019	13,700	13,949	13,791
FIRST TENNESSEE BANK NA	101.09	2.95	12/1/2019	781	791	790
FREEMPORT-MCMORAN INC	97.88	3.10	3/15/2020	2,305	2,259	2,256
FREEMPORT-MCMORAN INC	99.50	2.38	3/15/2018	1,875	1,872	1,866
FRESENIUS MEDICAL CARE US 144A	105.75	5.63	7/31/2019	3,815	4,094	4,034
FRONTIER COMMUNICATIONS CORP	104.25	7.13	3/15/2019	5,800	6,273	6,047
FRONTIER COMMUNICATIONS CORP	105.63	8.13	10/1/2018	2,390	2,507	2,524
GAMESTOP CORP 144A	102.88	5.50	10/1/2019	2,372	2,440	2,440
GAMING & LEISURE PROPERTIES	99.50	0.10	10/28/2018	5,500	5,401	5,473
GENERAL ELECTRIC CO	100.79	2.10	12/11/2019	3,000	3,021	3,024
GENERAL ELECTRIC CO	100.91	2.20	1/9/2020	14,300	14,462	14,429
GENERAL MOTORS FINANCIAL CO IN	101.72	3.15	1/15/2020	4,420	4,449	4,496
GEORGIA POWER CO	100.12	1.95	12/1/2018	11,850	11,977	11,864
GILEAD SCIENCES INC	100.96	2.35	2/1/2020	9,050	9,158	9,136
GREIF INC	109.50	7.75	8/1/2019	1,793	1,996	1,963
HARLEY-DAVIDSON FINANCIAL 144A	100.34	2.25	1/15/2019	16,750	17,075	16,806
HCA INC	109.13	6.50	2/15/2020	5,785	6,354	6,313
HUGHES SATELLITE SYSTEMS CORP	108.00	6.50	6/15/2019	2,390	2,585	2,581
ICAHN ENTERPRISES LP / ICAHN E	101.00	4.88	3/15/2019	5,540	5,629	5,595
INGRAM MICRO INC	100.43	5.25	9/1/2017	1,634	1,661	1,641
INTERNATIONAL LEASE FINANCE CO	106.21	5.88	4/1/2019	4,565	4,890	4,848
JABIL INC	104.00	8.25	3/15/2018	2,295	2,554	2,387
JAGUAR LAND ROVER AUTOMOT 144A	101.88	4.13	12/15/2018	2,500	2,580	2,547
JBS USA LUX SA / JBS USA 144A	100.00	8.25	2/1/2020	2,155	2,166	2,155
KB HOME	104.25	7.25	6/15/2018	1,690	1,829	1,762

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
LENNAR CORP	104.08	6.95	6/1/2018	1,590	1,737	1,655
MALLINCKRODT INTERNATIONAL 144A	97.38	4.88	4/15/2020	945	952	920
MALLINCKRODT INTERNATIONAL FIN	100.00	3.50	4/15/2018	2,978	2,992	2,978
METROPOLITAN LIFE GLOBAL 144A	99.11	1.55	9/13/2019	5,000	4,940	4,956
METROPOLITAN LIFE GLOBAL 144A	99.87	1.75	12/19/2018	5,350	5,353	5,343
METROPOLITAN LIFE GLOBAL 144A	100.84	2.30	4/10/2019	13,465	13,649	13,578
MGM RESORTS INTERNATIONAL	105.88	5.25	3/31/2020	1,412	1,507	1,495
MUFG UNION BANK NA	100.41	2.25	5/6/2019	14,110	14,177	14,168
MUFG UNION BANK NA	100.99	2.63	9/26/2018	8,295	8,392	8,377
NAVIENT CORP	104.00	4.88	6/17/2019	4,550	4,687	4,732
NAVIENT CORP	105.30	8.45	6/15/2018	1,615	1,743	1,701
NBCUNIVERSAL ENTERPRISE I 144A	100.35	1.97	4/15/2019	9,400	9,412	9,433
NGPL PIPECO LLC 144A	101.88	7.12	12/15/2017	1,805	1,892	1,839
NRG ENERGY INC	103.00	7.63	1/15/2018	2,255	2,483	2,323
ON SEMICONDUCTOR 1/11 TL	99.88	0.72	1/2/2018	4,035	4,029	4,030
PFIZER INC	100.90	2.10	5/15/2019	6,625	6,767	6,685
PLAINS ALL AMERICAN PIPELINE L	103.57	6.50	5/1/2018	1,000	1,062	1,036
PRINCIPAL LIFE GLOBAL FUN 144A	100.11	2.15	1/10/2020	17,600	17,620	17,620
QUALCOMM INC	100.45	1.65	5/20/2020	5,500	5,518	5,525
QUALCOMM INC	100.46	2.10	5/20/2020	3,800	3,810	3,817
REALOGY GROUP LLC / REALO 144A	103.25	4.50	4/15/2019	4,235	4,409	4,373
ROCKIES EXPRESS PIPELINE 144A	104.25	6.00	1/15/2019	4,012	4,201	4,183
SANMINA CORP 144A	102.75	4.38	6/1/2019	730	753	750
SC STRATEGIC PARTNER SHORT	1.00	-		239,714	239,714	239,714
SEAGATE HDD CAYMAN	102.40	3.75	11/15/2018	1,730	1,718	1,772
SPRINT CAPITAL CORP	106.75	6.90	5/1/2019	2,135	2,287	2,279
SYNOVUS FINANCIAL CORP	108.48	7.88	2/15/2019	8,400	9,293	9,112
TARGA RESOURCES PARTNERS LP /	101.13	4.13	11/15/2019	1,420	1,447	1,436
TENET HEALTHCARE CORP	105.50	6.25	11/1/2018	9,876	10,571	10,419
TOLL BROTHERS FINANCE CORP	102.50	4.00	12/31/2018	2,425	2,522	2,486
U S TREASURY NOTE	98.94	0.88	7/31/2019	12,000	12,068	11,873
U S TREASURY NOTE	99.06	1.00	10/15/2019	43,000	43,047	42,594
U S TREASURY NOTE	99.07	0.88	5/15/2019	10,000	9,978	9,907
U S TREASURY NOTE	99.42	0.88	10/15/2018	17,750	17,577	17,647
U S TREASURY NOTE	99.63	1.00	9/15/2018	5,000	5,005	4,981
UNITED TECHNOLOGIES CORP	99.51	1.50	11/1/2019	4,750	4,729	4,727
UNITED TECHNOLOGIES CORP	100.17	1.90	5/4/2020	4,000	4,008	4,007
UNITEDHEALTH GROUP INC	99.37	1.63	3/15/2019	7,500	7,561	7,452
VALEANT 3/15 F1 TLB	-	0.29	4/1/2022	-	-	-
WELLS FARGO & CO	100.52	2.13	4/22/2019	5,750	5,769	5,780
WELLS FARGO BANK NA	100.46	2.15	12/6/2019	7,000	7,015	7,032
YRC 2/14 TL	96.92	0.02	2/13/2019	2,984	2,973	2,892
Short Duration				1,270,184	\$ 1,283,976	\$ 1,277,643
Short Duration Receivables						5,680
Total Short Duration						\$ 1,283,323

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APPENDIX D: FIXED INCOME^{1,2}

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Core Fixed Income						
21ST CENTURY FOX AMERICA INC	105.27	4.75	9/15/2044	1,318	1,284	1,387
90DAY EURODOLLAR FUTURE (CME)	98.20	-	12/17/2018	(0)	-	(25)
90DAY EURODOLLAR FUTURE (CME)	98.37	-	6/18/2018	(0)	-	47
90DAY EURODOLLAR FUTURE (CME)	98.44	-	3/19/2018	(0)	-	28
90DAY EURODOLLAR FUTURE (CME)	98.53	-	12/18/2017	(0)	-	26
90DAY EURODOLLAR FUTURE MAR 18	0.02	-	3/19/2018	(0)	(48)	(17)
90DAY EURODOLLAR FUTURE MAR 18	0.03	-	3/19/2018	0	38	36
AASET 2017-1 TRUST 1A A 144A	100.16	3.97	5/16/2042	250	250	250
ABBOTT LABORATORIES	97.60	2.95	3/15/2025	1,710	1,674	1,669
ABBVIE INC	105.46	4.50	5/14/2035	685	674	722
ABN AMRO BANK NV 144A	100.61	2.45	6/4/2020	1,270	1,268	1,278
ACE SECURITIES CORP HOM HE6 M1	98.59	1.69	10/25/2035	4,000	3,877	3,944
ACTAVIS INC	102.17	3.25	10/1/2022	1,100	1,102	1,124
AERCAP IRELAND CAPITAL DAC / A	106.10	4.50	5/15/2021	1,255	1,302	1,332
AIA GROUP LTD REGS	100.68	3.13	3/13/2023	2,000	2,034	2,014
AIG GLOBAL FUNDING 144A	99.93	2.15	7/2/2020	60	60	60
AIRBUS FINANCE BV 144A	100.56	2.70	4/17/2023	1,150	1,116	1,156
ALLERGAN FUNDING SCS	103.08	3.45	3/15/2022	3,600	3,631	3,711
ALLERGAN FUNDING SCS	103.44	3.80	3/15/2025	675	673	698
ALLERGAN FUNDING SCS	106.73	4.55	3/15/2035	490	467	523
ALLY AUTO RECEIVABLES TRU 2 A2	99.97	1.49	11/15/2019	4,100	4,100	4,099
ALLY FINANCIAL INC FXD RT NT	99.70	2.50	9/15/2017	5,200	5,200	5,184
ALLY MASTER OWNER TRUST 1 A	100.21	1.56	2/15/2021	2,400	2,400	2,405
ALTRIA GROUP INC	97.14	3.88	9/16/2046	410	404	398
AMAZON.COM INC	115.12	4.80	12/5/2034	1,570	1,556	1,807
AMERICA MOVIL SAB DE CV	101.92	3.13	7/16/2022	665	657	678
AMERICAN AIRLINES 2015-1 CLASS	100.50	3.38	11/1/2028	669	651	672
AMERICAN AIRLINES 2016-1 CLASS	102.30	3.58	7/15/2029	1,209	1,209	1,236
AMERICAN FINANCIAL GROUP INC/O	101.76	4.50	6/15/2047	535	532	544
AMERICAN HOMES 4 R SFR1 D 144A	102.36	4.41	4/17/2052	200	196	205
AMERICAN INTERNATIONAL GROUP I	96.95	3.88	1/15/2035	805	747	780
AMERICAN INTERNATIONAL GROUP I	101.69	4.50	7/16/2044	175	154	178
AMERICAN INTERNATIONAL GROUP I	102.30	3.90	4/1/2026	925	958	946
AMERICREDIT AUTOMOBILE R 1 A2A	99.93	1.51	5/18/2020	2,400	2,400	2,398
AMERICREDIT AUTOMOBILE R 1 A2A	100.01	1.52	6/10/2019	531	531	531
AMERICREDIT AUTOMOBILE REC 4 C	99.67	2.41	7/8/2022	1,160	1,160	1,156
AMERIPRISE FINANCIAL INC	104.45	3.70	10/15/2024	1,220	1,239	1,274
AMORTIZING RESIDENTIAL C BC4 A	95.44	1.80	7/25/2032	97	86	92
ANADARKO PETROLEUM CORP	91.64	4.50	7/15/2044	540	497	495
ANADARKO PETROLEUM CORP	106.73	4.85	3/15/2021	900	900	961
ANADARKO PETROLEUM CORP	114.19	6.20	3/15/2040	45	49	51
ANHEUSER-BUSCH INBEV FINANCE I	103.03	3.65	2/1/2026	635	645	654
ANHEUSER-BUSCH INBEV FINANCE I	112.86	4.90	2/1/2046	2,550	2,573	2,878
ANTHEM INC	101.86	3.13	5/15/2022	765	754	779
ANTHEM INC	101.99	3.30	1/15/2023	347	333	354
AON PLC	108.20	4.75	5/15/2045	1,375	1,325	1,488
APACHE CORP	101.46	3.25	4/15/2022	724	710	735
APPLE INC	93.97	3.45	2/9/2045	500	432	470
APPLE INC	99.35	2.15	2/9/2022	5,400	5,399	5,365
APPLE INC	99.50	3.00	6/20/2027	1,000	998	995
APPLE INC	99.93	3.85	8/4/2046	230	218	230
APPLE INC	106.06	4.25	2/9/2047	680	679	721
ARES CAPITAL CORP	101.16	3.63	1/19/2022	636	627	643
ARIZONA ST HLTH FACS AUTH HOSP	108.18	5.00	2/1/2030	3,000	3,185	3,246
AT&T INC	92.81	4.35	6/15/2045	1,860	1,635	1,726

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
AT&T INC	98.31	3.40	5/15/2025	55	53	54
AT&T INC	98.38	4.50	5/15/2035	1,210	1,131	1,190
AT&T INC	100.52	1.81	1/15/2020	3,200	3,200	3,217
AT&T INC	100.89	2.11	11/27/2018	2,000	2,011	2,018
AT&T INC	101.04	2.02	7/15/2021	2,300	2,300	2,324
AT&T INC	101.31	2.08	6/30/2020	200	201	203
AT&T INC	105.27	4.45	4/1/2024	350	378	368
AT&T INC	105.89	5.35	9/1/2040	280	292	296
AT&T INC	108.13	5.00	3/1/2021	857	964	927
ATHENE GLOBAL FUNDING 144A	99.31	3.00	7/1/2022	990	987	983
ATHENE GLOBAL FUNDING 144A	100.22	2.75	4/20/2020	500	499	501
ATRIUM X 10A AR 144A	100.17	0.01	7/16/2025	1,400	1,400	1,402
AUSTRALIA & NEW ZEALAND BANKIN	99.34	1.60	7/15/2019	400	398	397
AUSTRALIA & NEW ZEALAND BANKIN	99.44	2.30	6/1/2021	455	462	452
AVALONBAY COMMUNITIES INC	101.07	4.15	7/1/2047	285	285	288
AVALONBAY COMMUNITIES INC	101.67	3.45	6/1/2025	3,200	3,194	3,254
AVERY POINT III CLO 3A AR 144A	99.95	2.28	1/18/2025	1,800	1,800	1,799
AVIS BUDGET RENTAL C 1A A 144A	99.55	2.50	7/20/2021	1,500	1,505	1,493
AVIS BUDGET RENTAL C 2A A 144A	99.44	2.63	12/20/2021	790	790	786
AVIS BUDGET RENTAL C 2A A 144A	99.74	2.50	2/20/2021	1,760	1,773	1,755
BA CREDIT CARD TRUST A1 A	100.16	1.49	6/15/2020	5,500	5,500	5,509
BAIDU INC	99.49	2.88	7/6/2022	740	736	736
BANC OF AMERICA FUNDING A 1A1	98.82	3.13	2/20/2036	349	308	344
BANC OF AMERICA UB2 A4AB 144A	99.91	5.86	12/24/2049	235	259	234
BANK OF AMERICA CORP	96.63	3.25	10/21/2027	3,005	2,862	2,904
BANK OF AMERICA CORP	100.19	2.88	4/24/2023	2,800	2,800	2,805
BANK OF AMERICA CORP	101.74	3.82	1/20/2028	330	330	336
BANK OF AMERICA CORP	101.97	3.30	1/11/2023	4,707	4,666	4,800
BANK OF AMERICA CORP	103.45	3.88	8/1/2025	335	346	347
BANK OF AMERICA CORP	103.99	4.24	4/24/2038	360	360	374
BANK OF AMERICA CORP	104.06	6.88	4/25/2018	5,587	6,388	5,814
BANK OF AMERICA CORP	105.24	5.49	3/15/2019	700	766	737
BANK OF AMERICA CORP	105.53	4.13	1/22/2024	5,200	5,450	5,487
BANK OF AMERICA NA	100.13	1.75	6/5/2018	3,000	2,979	3,004
BANK OF NEW YORK MELLON CORP/T	102.25	2.22	10/30/2023	960	960	982
BANK OF NOVA SCOTIA/THE	99.03	1.88	4/26/2021	2,700	2,686	2,674
BANK OF TOKYO-MITSUBISHI 144A	100.28	2.30	3/10/2019	1,072	1,073	1,075
BARCLAYS BANK PLC	114.38	7.63	11/21/2022	4,200	4,579	4,804
BARCLAYS BANK PLC/NY	100.23	1.95	11/6/2017	3,500	3,500	3,508
BARCLAYS PLC	99.50	3.65	3/16/2025	1,420	1,351	1,413
BARCLAYS PLC	101.70	3.25	1/12/2021	759	770	772
BARCLAYS PLC	102.61	3.68	1/10/2023	2,700	2,700	2,770
BARCLAYS PLC	104.87	3.29	8/10/2021	3,200	3,232	3,356
BARCLAYS PLC REGS	132.25	3.25	2/12/2027	1,200	1,454	1,587
BAYVIEW OPPORTUNI NPL1 A1 144A	99.79	3.60	1/28/2032	515	515	514
BAYVIEW OPPORTUNI RPL3 A1 144A	99.56	3.47	7/28/2031	189	189	188
BAYVIEW OPPORTUNI SPL2 B1 144A	102.96	4.25	6/28/2054	305	314	314
BAYVIEW OPPORTUNI SPL3 B1 144A	104.71	4.25	11/28/2053	435	452	455
BAYVIEW OPPORTUNIT RT1 A1 144A	101.18	3.00	3/28/2057	499	503	505
BAYVIEW OPPORTUNIT SPL1 A 144A	103.84	4.00	4/28/2055	620	639	644
BAYVIEW OPPORTUNIT SPL2 A 144A	104.04	4.00	6/28/2053	506	520	526
BAYVIEW OPPORTUNIT SPL4 A 144A	102.56	3.50	1/28/2055	740	759	759
BEAR STEARNS ARM TRUST 1 12A5	98.09	3.61	4/25/2034	1,142	1,134	1,121
BEAR STEARNS ARM TRUST 10 15A1	102.54	3.43	1/25/2035	354	350	363
BEAR STEARNS ARM TRUST 2 8 1A1	94.80	3.57	1/25/2034	4	3	4
BEAR STEARNS ARM TRUST 2 9 2A1	101.62	3.68	2/25/2034	1,620	1,600	1,646

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
BEAR STEARNS ASSET BACK SD2 A1	98.38	1.60	6/25/2036	195	137	192
BECTON DICKINSON AND CO	101.64	3.73	12/15/2024	655	659	666
BECTON DICKINSON AND CO	103.96	4.67	6/6/2047	950	952	988
BERKSHIRE HATHAWAY FINANCE COR	108.91	4.40	5/15/2042	1,429	1,394	1,556
BERKSHIRE HATHAWAY INC	101.33	2.75	3/15/2023	535	549	542
BHARTI AIRTEL LTD 144A	100.00	4.38	6/10/2025	210	210	210
BLACKBIRD CAPITAL AI 1A A 144A	102.47	4.21	12/16/2041	448	448	459
BMW US CAPITAL LLC 144A	98.20	1.85	9/15/2021	1,255	1,254	1,232
BMW VEHICLE LEASE TRUST 1 A2	100.07	1.64	7/22/2019	1,800	1,800	1,801
BNP PARIBAS / BNP PARIBAS US M	102.57	3.25	3/3/2023	755	762	774
BNP PARIBAS SA	100.73	2.38	5/21/2020	400	394	403
BP CAPITAL MARKETS PLC	99.58	2.75	5/10/2023	435	415	433
BP CAPITAL MARKETS PLC	100.06	1.67	2/13/2018	308	309	308
BP CAPITAL MARKETS PLC	100.62	1.93	9/26/2018	1,759	1,763	1,770
BRANCH BANKING & TRUST CO	104.01	3.63	9/16/2025	440	440	458
BRFKREDIT A/S	15.50	1.00	4/1/2018	12,500	1,850	1,938
BRFKREDIT A/S	15.60	1.00	10/1/2018	34,500	5,132	5,381
BRFKREDIT A/S	15.62	2.00	4/1/2018	15,600	2,324	2,437
BRFKREDIT A/S	15.68	4.00	1/1/2018	20,900	3,147	3,276
BRIGHTHOUSE FINANCIAL INC 144A	98.72	4.70	6/22/2047	700	695	691
BRIXMOR OPERATING PARTNERSHIP	98.69	3.85	2/1/2025	823	790	812
BURLINGTON NORTHERN SANTA FE L	101.11	3.00	4/1/2025	830	804	839
BURLINGTON NORTHERN SANTA FE L	107.42	4.38	9/1/2042	490	474	526
BURLINGTON NORTHERN SANTA FE L	108.64	4.45	3/15/2043	338	326	367
BURLINGTON NORTHERN SANTA FE L	112.62	4.70	9/1/2045	370	368	417
CALIFORNIA REPUBLIC AUTO R 1 C	100.09	3.76	12/15/2023	700	700	701
CALIFORNIA REPUBLIC AUTO R 2 B	99.27	2.52	5/16/2022	570	570	566
CALIFORNIA ST	152.36	7.63	3/1/2040	1,000	1,471	1,524
CANADA 10YR BOND FUTURE (MSE)	108.22	-	9/20/2017	0	-	(82)
CANADIAN IMPERIAL BANK OF COMM	99.78	2.55	6/16/2022	1,255	1,254	1,252
CANADIAN NATURAL RESOURCES LTD	101.20	3.80	4/15/2024	1,831	1,805	1,853
CAPITAL AUTO RECEIVABLES 3 A3	100.27	1.94	1/21/2020	1,235	1,235	1,238
CAPITAL ONE MULTI-ASSET A1 A1	100.59	1.61	2/15/2022	2,300	2,300	2,314
CAPITAL ONE NA/MCLEAN VA	100.58	2.32	1/30/2023	615	615	619
CAPITAL ONE NA/MCLEAN VA	100.74	2.95	7/23/2021	1,121	1,088	1,129
CARMAX AUTO OWNER TRUST 20 3 B	100.42	2.28	4/15/2021	760	760	763
CARNOW AUTO RECEIVAB 1A C 144A	99.95	3.88	4/15/2020	1,470	1,470	1,469
CATERPILLAR FINANCIAL SERVICES	99.74	2.40	6/6/2022	495	494	494
CATERPILLAR INC	129.65	6.05	8/15/2036	657	789	852
CBS CORP	102.59	4.60	1/15/2045	265	230	272
CCP CDX SP UL CDX.NA.IG.28	-	1.00	6/20/2022	118,600	2,187	-
CCP IRS P LIB3M 100BPS R2.25%	1.31	2.25	12/16/2022	(3,900)	-	(51)
CCP IRS R US0003M P 2.75%	3.97	2.75	12/16/2045	(19,100)	(1,912)	(758)
CCP SP CDX.NA.IG.28.1 INDEX	-	1.00	6/20/2022	21,200	263	0
CCP_CDS. SP UL AIRBUS GROUP SE	-	1.00	12/20/2017	2,300	12	-
CCP_CDS. SP UL BERKSHIRE HATHA	-	1.00	12/20/2021	1,600	9	-
CCP_CDS. SP UL CITIGROUP INC.	-	1.00	12/20/2020	5,500	104	-
CCP_CDS. SP UL DEUTSCHE BANK A	-	1.00	12/20/2017	1,400	7	-
CCP_CDS. SP UL SIMON PROPERTY	-	1.00	6/20/2022	3,300	11	-
CCP_CDS. SP UL VOLKSWAGEN AKTI	-	1.00	6/20/2021	2,600	0	-
CCP_CDS._SP UL AIRBUS GROUP SE	(0.51)	-	12/20/2017	(2,300)	(0)	12
CCP_CDS._SP UL BERKSHIRE HATHA	(2.54)	-	12/20/2021	(1,600)	(0)	41
CCP_CDS._SP UL CITIGROUP INC.	(2.13)	-	12/20/2020	(5,500)	(0)	117
CCP_CDS._SP UL DEUTSCHE BANK A	(0.47)	-	12/20/2017	(1,400)	(0)	7
CCP_CDS._SP UL SIMON PROPERTY	(0.71)	-	6/20/2022	(3,300)	(0)	23
CCP_CDS._SP UL VOLKSWAGEN AKTI	(2.42)	-	6/20/2021	(2,600)	(10)	63

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RETIREMENT SYSTEM INVESTMENT COMMISSION

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CCP_CD_X SP UL CDX.NA.IG.28	(1.86)	-	6/20/2022	(118,600)	(0)	2,201
CCP_IRS P LIB3M 100BPS R 2.25%	-	1.25	12/16/2022	3,900	36	-
CCP_IRS R US0003M P 2.75%	-	1.25	12/16/2045	19,100	533	-
CCP_IRS. R CAD-BA-CDOR 3M CME	-	0.90	12/15/2025	14,900	0	-
CCP_IRS. R CAD-BA-CDOR 3M CME	-	0.90	12/16/2046	700	0	-
CCP_IRS. R GBP-LIBOR-BBA 6M CM	-	0.01	9/20/2022	13,700	0	-
CCP_IRS. R GBP-LIBOR-BBA 6M CM	-	0.01	9/20/2027	21,200	0	-
CCP_IRS. R JPY-LIBOR-BBA 6M CM	-	0.01	9/20/2027	920,000	0	-
CCP_IRS. R JPY-LIBOR-BBA 6M CM	-	0.02	3/18/2026	2,750,000	0	-
CCP_IRS. R USD-LIBOR-BBA 3M CM	-	1.24	6/15/2019	367,900	166	-
CCP_IRS. R USD-LIBOR-BBA 3M CM	-	1.24	6/15/2046	4,000	0	-
CCP_IRS. R USD-LIBOR-BBA 3M CM	-	1.25	12/16/2019	22,200	0	-
CCP_IRS. R USD-LIBOR-BBA 3M CM	-	1.25	12/16/2022	52,500	70	-
CCP_IRS. R USD-LIBOR-BBA 3M CM	-	1.27	6/21/2021	18,500	557	-
CCP_IRS. R USD-LIBOR-BBA 3M CM	-	1.27	6/21/2022	27,600	1,154	-
CCP_IRS. R USD-LIBOR-BBA 3M CM	-	1.29	6/28/2021	30,100	0	-
CCP_IRS._R CAD-BA-CDOR 3M CME	(11.60)	1.75	12/16/2046	(700)	(9)	81
CCP_IRS._R CAD-BA-CDOR 3M CME	1.96	2.30	12/15/2025	(14,900)	(668)	(293)
CCP_IRS._R GBP-LIBOR-BBA 6M CM	(0.19)	1.00	9/20/2022	(13,700)	(90)	26
CCP_IRS._R GBP-LIBOR-BBA 6M CM	1.61	1.50	9/20/2027	(21,200)	(552)	(341)
CCP_IRS._R JPY-LIBOR-BBA 6M CM	0.00	0.30	9/20/2027	(920,000)	(48)	(17)
CCP_IRS._R JPY-LIBOR-BBA 6M CM	0.01	0.30	3/18/2026	(2,750,000)	(122)	(160)
CCP_IRS._R USD-LIBOR-BBA 3M CM	(3.35)	1.25	6/21/2022	(27,600)	(0)	925
CCP_IRS._R USD-LIBOR-BBA 3M CM	(2.32)	1.25	6/21/2021	(18,500)	(0)	429
CCP_IRS._R USD-LIBOR-BBA 3M CM	(1.34)	2.50	6/15/2046	(4,000)	(366)	54
CCP_IRS._R USD-LIBOR-BBA 3M CM	(1.25)	1.45	6/28/2021	(30,100)	(11)	377
CCP_IRS._R USD-LIBOR-BBA 3M CM	(0.28)	1.50	6/15/2019	(367,900)	(725)	1,038
CCP_IRS._R USD-LIBOR-BBA 3M CM	0.78	2.00	12/16/2019	(22,200)	(498)	(174)
CCP_IRS._R USD-LIBOR-BBA 3M CM	1.36	2.25	12/16/2022	(52,500)	(2,002)	(716)
CCP_SP CDX.NA.IG.28.1 INDEX	-	-	6/20/2022	(29,000)	(0)	(0)
CCP_SP CDX.NA.IG.28.1 INDEX	1.78	1.00	6/20/2022	15,500	275	275
CCP_SP CDX.NA.IG.28.1 INDEX	1.90	-	6/20/2022	(7,700)	(147)	(147)
CD 2016-CD2 MORTGAGE T CD2 ASB	103.00	3.35	11/10/2049	2,700	2,781	2,781
CDGJ COMMERCIAL MO BXCH A 144A	100.13	2.56	12/15/2027	227	226	227
CDX SP UL CMBX.NA.AAA.9_1	(1.37)	0.50	9/17/2058	14,700	-	(201)
CDX_SP UL CMBX.NA.AAA.9_1	-	-	9/17/2058	(14,700)	(596)	-
CELGENE CORP	103.59	3.63	5/15/2024	1,435	1,517	1,486
CENOVUS ENERGY INC 144A	93.34	5.40	6/15/2047	275	275	257
CENT CLO 20 LTD 20A AR 144A	100.02	2.26	1/25/2026	1,400	1,400	1,400
CF INDUSTRIES INC 144A	101.10	3.40	12/1/2021	820	832	829
CF INDUSTRIES INC 144A	102.82	4.50	12/1/2026	415	402	427
CHASE ISSUANCE TRUST A1 A	100.33	1.46	1/18/2022	2,300	2,300	2,308
CHEVRON CORP	100.08	1.35	11/15/2017	2,000	1,999	2,002
CHEVRON CORP	100.10	1.38	3/2/2018	1,100	1,097	1,101
CHICAGO IL	102.56	7.75	1/1/2042	1,500	1,518	1,538
CHICAGO IL	104.01	7.05	1/1/2029	2,700	2,700	2,808
CHILE GOVERNMENT INTERNATIONAL	100.25	3.86	6/21/2047	870	869	872
CHL MORTGAGE PASS-THR HYB7 1A2	100.00	3.07	11/20/2034	1,214	1,001	1,214
CHL MORTGAGE PASS-THROU 25 2A1	94.04	1.90	2/25/2035	63	35	60
CISCO SYSTEMS INC	130.03	5.90	2/15/2039	644	772	837
CITIBANK NA	100.03	2.10	6/12/2020	1,405	1,404	1,405
CITIGROUP COMMERCIAL GC33 AAB	104.03	3.52	9/10/2058	1,250	1,287	1,300
CITIGROUP COMMERCIAL MO P1 AAB	104.26	3.47	9/15/2048	1,785	1,838	1,861
CITIGROUP INC	100.56	2.12	4/25/2022	2,800	2,800	2,816
CITIGROUP INC	100.62	3.88	3/26/2025	728	698	732
CITIGROUP INC	100.66	2.70	3/30/2021	1,720	1,728	1,731

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CITIGROUP INC	100.93	2.15	6/7/2019	2,300	2,300	2,321
CITIGROUP INC	101.46	3.50	5/15/2023	720	699	730
CITIGROUP INC	101.63	3.89	1/10/2028	960	958	976
CITIGROUP INC	101.86	2.63	9/1/2023	600	598	611
CITIGROUP INC	102.31	4.28	4/24/2048	140	140	143
CITIGROUP INC	104.19	4.40	6/10/2025	613	610	639
CITIGROUP INC	104.97	4.75	5/18/2046	270	269	283
CITIGROUP MORTGAGE 6 11A1 144A	100.52	1.37	5/25/2037	86	78	87
CITIGROUP MORTGAGE LOA HYB3 1A	99.78	3.27	9/25/2034	525	525	524
CITIGROUP MORTGAGE LOA RES1 M1	98.67	2.19	11/25/2034	4,182	4,003	4,126
CITIGROUP MORTGAGE LOAN 11 A1A	99.74	3.43	5/25/2035	339	286	338
CITIGROUP MORTGAGE LOAN 3 2A2A	100.11	3.18	8/25/2035	299	257	299
CITIGROUP MORTGAGE LOAN T 6 A2	103.02	3.18	9/25/2035	385	336	397
CLI FUNDING V LLC 1A A 144A	99.54	3.29	6/18/2029	1,049	1,057	1,044
COINSTAR FUNDING LL 1A A2 144A	101.61	5.22	4/25/2047	585	585	594
COLONY AMERICAN HOME 1A B 144A	100.14	2.56	5/17/2031	1,100	1,089	1,102
COLUMBIA PIPELINE GROUP INC	106.45	4.50	6/1/2025	1,075	1,127	1,144
COMCAST CORP	109.05	4.60	8/15/2045	1,653	1,666	1,803
COMM 2012-CCRE4 MORTGAG CR4 A2	100.01	1.80	10/15/2045	1,422	1,429	1,422
COMM 2013-CCRE13 MORTG CR13 A4	107.55	4.19	11/10/2023	575	617	618
COMM 2013-CCRE6 MORTGAG CR6 A4	102.17	3.10	3/10/2046	570	580	582
COMM 2014-UBS2 MORTGAG UBS2 A4	103.96	3.69	3/10/2047	480	501	499
COMM 2014-UBS5 MORTGAG UBS5 A2	101.41	3.03	9/10/2047	1,210	1,252	1,227
COMM 2014-UBS5 MORTGAG UBS5 A4	104.97	3.84	9/10/2047	550	577	577
COMM 2015-CCRE24 MORT CR24 ASB	104.49	3.45	8/10/2048	730	752	763
COMM 2015-DC1 MORTGAGE DC1 A5	101.52	3.35	2/10/2048	685	689	695
COMM 2016-COR1 MORTGA COR1 ASB	100.79	2.97	10/10/2049	2,000	2,060	2,016
COMM 2016-SAVA MOR SAVA C 144A	100.50	3.00	10/15/2034	685	685	688
COMMERCIAL MORTGA LTRT A2 144A	100.24	3.40	10/5/2030	540	531	542
COMMERCIAL MORTGAGE TR GG11 A4	99.92	5.74	12/10/2049	76	81	76
COMMIT TO PUR FHLMC GOLD SFM	102.54	3.50	8/1/2047	12,000	12,351	12,305
COMMIT TO PUR FHLMC GOLD SFM	104.97	4.00	8/1/2047	6,000	6,310	6,298
COMMIT TO PUR FNMA SF MTG	-	2.50	7/1/2032	-	-	-
COMMIT TO PUR FNMA SF MTG	-	3.50	7/1/2047	-	-	-
COMMIT TO PUR FNMA SF MTG	99.55	3.00	9/1/2047	33,000	33,079	32,850
COMMIT TO PUR FNMA SF MTG	99.71	3.00	8/1/2047	46,000	46,160	45,867
COMMIT TO PUR FNMA SF MTG	99.87	3.00	7/1/2047	21,000	21,046	20,972
COMMIT TO PUR FNMA SF MTG	100.39	2.50	8/1/2032	1,500	1,513	1,506
COMMIT TO PUR FNMA SF MTG	102.38	3.50	9/1/2047	24,000	24,655	24,571
COMMIT TO PUR FNMA SF MTG	102.53	3.50	8/1/2047	104,170	107,123	106,810
COMMIT TO PUR FNMA SF MTG	102.71	3.50	7/1/2047	6,000	6,134	6,162
COMMIT TO PUR FNMA SF MTG	103.44	4.00	7/1/2032	(5,000)	(5,172)	(5,172)
COMMIT TO PUR FNMA SF MTG	104.79	4.00	9/1/2047	18,000	18,905	18,862
COMMIT TO PUR FNMA SF MTG	104.95	4.00	8/1/2047	65,030	68,417	68,247
COMMIT TO PUR FNMA SF MTG	107.14	4.50	8/1/2047	30,000	32,250	32,141
COMMIT TO PUR FNMA SF MTG(OTC)	0.00	-	7/6/2017	(20,000)	(63)	(1)
COMMIT TO PUR GNMA II JUMBOS	101.01	3.00	7/20/2047	-	(18)	-
COMMIT TO PUR GNMA II JUMBOS	103.58	3.50	7/20/2047	-	(11)	-
COMMIT TO PUR GNMA II JUMBOS	105.09	4.00	8/20/2047	6,000	6,310	6,305
COMMIT TO PUR GNMA SF MTG	97.70	2.50	7/15/2047	6,000	5,893	5,862
COMMIT TO PUR GNMA SF MTG	101.05	3.00	7/15/2047	1,700	1,728	1,718
COMMIT TO PUR GNMA SF MTG	105.20	4.00	7/15/2047	2,000	2,112	2,104
COMMONWEALTH BANK OF AUSTRALIA	100.08	1.75	11/2/2018	2,000	1,998	2,002
CONOCOPHILLIPS CO	111.37	4.95	3/15/2026	1,470	1,519	1,637
CONSOLIDATED EDISON CO OF NEW	109.50	4.45	3/15/2044	986	1,006	1,080
CONTINENTAL AIRLINES 2010-1 CL	105.75	4.75	7/12/2022	198	208	210

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CONTINENTAL AIRLINES 2012-2 CL	105.38	4.00	4/29/2026	347	351	366
CONTINENTAL RESOURCES INC/OK	98.13	5.00	9/15/2022	712	691	699
COVIDIEN INTERNATIONAL FINANCE	103.39	3.20	6/15/2022	1,180	1,184	1,220
COX COMMUNICATIONS INC 144A	91.15	4.70	12/15/2042	370	322	337
CPS AUTO RECEIVABLES A D 144A	102.91	5.00	12/15/2021	470	470	484
CPS AUTO RECEIVABLES C D 144A	102.03	4.63	8/16/2021	935	935	954
CPS AUTO TRUST D D 144A	101.76	4.53	1/17/2023	925	925	941
CREDIT ACCEPTANCE AU 2A A 144A	100.02	1.88	3/15/2022	117	117	117
CREDIT ACCEPTANCE AU 2A B 144A	100.93	3.18	5/15/2024	1,185	1,185	1,196
CREDIT AGRICOLE SA/LONDON 144A	102.67	3.38	1/10/2022	870	865	893
CREDIT SUISSE COMMERCIAL C1 A3	100.14	6.52	2/15/2041	836	901	837
CREDIT SUISSE GROUP FUNDING GU	100.79	2.75	3/26/2020	2,600	2,596	2,620
CREDIT SUISSE GROUP FUNDING GU	101.88	3.13	12/10/2020	500	504	509
CREDIT SUISSE GROUP FUNDING GU	103.90	3.80	9/15/2022	2,800	2,821	2,909
CROWN CASTLE INTERNATIONAL COR	102.69	3.40	2/15/2021	145	145	149
CROWN CASTLE INTERNATIONAL COR	111.08	5.25	1/15/2023	1,200	1,200	1,333
CSFB MORTGAGE-BACKED PA 27 4A4	103.35	5.75	11/25/2033	85	88	88
CSMC 2014-USA OA L USA A2 144A	103.38	3.95	9/15/2037	1,150	1,181	1,189
CSMC 2015-TWNI TRU TOWN A 144A	99.92	2.38	3/15/2028	2,000	1,996	1,998
CSMC SERIES 2010-R RR1 2A 144A	99.87	5.70	9/15/2040	62	66	62
CSMC TRUST 2016-NXSR NXSR ASB	104.05	3.57	12/15/2049	2,005	2,065	2,086
CVS HEALTH CORP	101.81	2.80	7/20/2020	1,195	1,240	1,217
CVS HEALTH CORP	114.64	5.13	7/20/2045	245	270	281
CVS HEALTH CORP	115.24	5.30	12/5/2043	705	746	812
CYTEC INDUSTRIES INC	100.27	3.50	4/1/2023	1,000	962	1,003
DAIMLER FINANCE NORTH AME 144A	101.37	2.70	8/3/2020	465	464	471
DBUBS 2011-LC2 MO LC2A A4 144A	107.16	4.54	7/10/2044	1,900	2,096	2,036
DELL INTERNATIONAL LLC / 144A	108.52	5.45	6/15/2023	1,270	1,305	1,378
DELL INTERNATIONAL LLC / 144A	110.15	6.02	6/15/2026	1,105	1,122	1,217
DELPHI AUTOMOTIVE PLC	102.15	3.15	11/19/2020	230	230	235
DEUTSCHE BANK AG	101.85	3.09	5/10/2019	4,600	4,600	4,685
DEVON ENERGY CORP	99.38	3.25	5/15/2022	1,740	1,724	1,729
DEVON ENERGY CORP	103.86	5.60	7/15/2041	105	109	109
DIGITAL REALTY TRUST LP	104.82	3.95	7/1/2022	2,700	2,679	2,830
DISCOVERY COMMUNICATIONS LLC	97.34	3.45	3/15/2025	515	480	501
DOMINION ENERGY GAS HOLDINGS L	100.67	2.50	12/15/2019	1,000	1,006	1,007
DRIVE AUTO RECEIVABL AA C 144A	101.54	3.91	5/17/2021	540	540	548
DRIVE AUTO RECEIVABL CA C 144A	100.44	3.02	11/15/2021	2,170	2,170	2,180
DRYDEN 30 SENIOR LO 30A A 144A	100.02	2.43	11/15/2025	2,300	2,300	2,300
DT AUTO OWNER TRUST 3A D 144A	102.02	4.53	10/17/2022	1,240	1,240	1,265
DT AUTO OWNER TRUST 4A C 144A	100.24	2.74	10/17/2022	1,160	1,160	1,163
DUKE ENERGY CORP	95.00	3.75	9/1/2046	150	136	142
DUKE ENERGY CORP	104.51	3.75	4/15/2024	1,175	1,186	1,228
EARNEST STUDENT LOAN A A2 144A	99.61	2.65	1/25/2041	400	400	398
EATON CORP	100.55	2.75	11/2/2022	2,056	1,991	2,067
EDISON INTERNATIONAL	100.44	3.75	9/15/2017	379	397	381
EDP FINANCE BV 144A	99.24	3.63	7/15/2024	480	478	476
EI DU PONT DE NEMOURS & CO	100.54	2.20	5/1/2020	430	430	432
EMBRAER NETHERLANDS FINANCE BV	104.25	5.05	6/15/2025	750	633	782
EMERALD AVIATION FINA 1 A 144A	102.42	4.65	10/15/2038	296	303	304
ENABLE MIDSTREAM PARTNERS LP	93.69	5.00	5/15/2044	55	45	52
ENERGY TRANSFER LP	100.40	4.05	3/15/2025	1,715	1,715	1,722
ENERGY TRANSFER LP / REGENCY E	103.50	5.50	4/15/2023	2,800	2,762	2,898
ENERGY TRANSFER LP / REGENCY E	107.25	5.00	10/1/2022	55	56	59
ENERGY TRANSFER LP / REGENCY E	110.16	5.88	3/1/2022	1,209	1,178	1,332
ENLINK MIDSTREAM PARTNERS LP	101.52	4.40	4/1/2024	880	892	893

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ENERGY LOUISIANA LLC	102.20	3.30	12/1/2022	1,000	1,002	1,022
ENERGY LOUISIANA LLC	114.80	5.40	11/1/2024	4,500	5,127	5,166
ENERGY MISSISSIPPI INC	101.20	3.10	7/1/2023	1,000	982	1,012
ENTERPRISE FLEET FIN 2 A2 144A	100.00	1.59	2/22/2021	580	580	580
ENTERPRISE PRODUCTS OPERATING	102.98	3.75	2/15/2025	1,465	1,486	1,509
EOG RESOURCES INC	105.07	4.15	1/15/2026	165	165	173
EQUIFAX INC	102.28	3.30	12/15/2022	2,000	2,007	2,046
ERAC USA FINANCE LLC 144A	129.81	7.00	10/15/2037	456	557	592
ESSEX PORTFOLIO LP	99.75	3.63	5/1/2027	2,300	2,287	2,294
EURO-BUND FUTURE (EUX)	184.62	-	9/7/2017	0	-	(104)
EURO-OAT FUTURE (EUX)	169.35	-	9/7/2017	(0)	-	424
EUROSAIL-UK 2007-3 3X A3A REGS	125.39	1.24	6/13/2045	1,401	1,639	1,757
EXPRESS SCRIPTS HOLDING CO	100.87	3.50	6/15/2024	1,110	1,077	1,120
EXPRESS SCRIPTS HOLDING CO	105.98	4.50	2/25/2026	290	301	307
EXXON MOBIL CORP	100.66	2.22	3/1/2021	1,260	1,260	1,268
FEDEX CORP	107.99	4.75	11/15/2045	805	798	869
FHLMC POOL #1L-1435	105.04	3.06	9/1/2033	904	963	950
FHLMC POOL #84-7024	104.71	3.09	5/1/2032	293	312	306
FHLMC POOL #Q3-8156	100.54	3.00	1/1/2046	791	791	795
FHLMC POOL #Q4-3173	99.91	3.00	9/1/2046	4,499	4,456	4,495
FHLMC GTD REMIC P/T	4.09	0.74	7/25/2025	11,309	531	463
FHLMC MULTICLASS MT	2.52	0.44	9/25/2026	5,920	152	149
FHLMC MULTICLASS MT	3.78	0.69	9/25/2025	6,344	274	240
FHLMC MULTICLASS MT	4.43	0.87	9/25/2024	10,599	544	470
FHLMC MULTICLASS MT	6.02	1.76	6/15/2039	3,884	234	234
FHLMC MULTICLASS MT	6.90	1.06	8/25/2026	1,976	145	136
FHLMC MULTICLASS MT	8.30	1.32	1/25/2026	4,026	365	334
FHLMC MULTICLASS MT	12.74	4.99	8/15/2032	1,145	162	146
FHLMC MULTICLASS MT K038 X1 IO	6.45	1.34	3/25/2024	6,776	539	437
FHLMC MULTICLASS MTG 1673 SE	112.56	8.39	2/15/2024	128	148	144
FHLMC MULTICLASS MTG 2725 SC	104.70	7.50	11/15/2033	229	256	240
FHLMC MULTICLASS MTG 2778 MM	110.51	5.25	4/15/2034	300	325	332
FHLMC MULTICLASS MTG 2996 GG	116.79	5.50	6/15/2035	274	311	320
FHLMC MULTICLASS MTG 3012 FS	124.07	13.98	8/15/2035	867	1,152	1,075
FHLMC MULTICLASS MTG 3201 SG	18.16	5.34	8/15/2036	1,571	230	285
FHLMC MULTICLASS MTG 3328 DCC	111.81	5.50	6/15/2037	118	129	132
FHLMC MULTICLASS MTG 3620 ATIO	105.58	4.87	12/15/2036	196	209	206
FHLMC MULTICLASS MTG 3636 MM	111.72	5.00	2/15/2040	906	957	1,012
FHLMC MULTICLASS MTG 3666 FC	101.25	1.89	5/15/2040	458	459	463
FHLMC MULTICLASS MTG 3808 SH	102.83	7.10	2/15/2041	361	372	371
FHLMC MULTICLASS MTG 3828 SY	138.44	9.72	2/15/2041	30	31	41
FHLMC MULTICLASS MTG 4041 ES	173.83	18.21	8/15/2040	1,000	1,924	1,738
FHLMC MULTICLASS MTG 4192 EM	101.52	3.50	4/15/2043	125	123	127
FHLMC MULTICLASS MTG 4204 QP	98.07	3.00	5/15/2043	410	397	402
FHLMC MULTICLASS MTG 4620 AF	99.73	1.44	11/15/2042	3,448	3,443	3,439
FHLMC MULTICLASS MTG K019 X1	6.53	1.82	3/25/2022	1,813	154	118
FHLMC MULTICLASS MTG K021 X1	6.04	1.61	6/25/2022	1,753	132	106
FHLMC MULTICLASS MTG K025 X1	3.82	1.00	10/25/2022	2,708	128	103
FHLMC MULTICLASS MTG K028 X1	1.48	0.44	2/25/2023	33,831	649	499
FHLMC MULTICLASS MTG K036 X1IO	4.03	0.91	10/25/2023	8,330	399	335
FHLMC MULTICLASS MTG K046 A2	103.87	3.21	3/25/2025	639	700	664
FHLMC MULTICLASS MTG K046 X1	2.55	0.50	3/25/2025	12,268	361	313
FHLMC MULTICLASS MTG K047 X1IO	1.23	0.29	5/25/2025	19,869	299	245
FHLMC MULTICLASS MTG K048 A2	104.36	3.28	6/25/2025	1,750	1,932	1,826
FHLMC MULTICLASS MTG K048 IO	1.81	0.38	6/25/2025	13,904	296	252
FHLMC MULTICLASS MTG K049 A2	102.35	3.01	7/25/2025	1,025	1,110	1,049

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FHLMC MULTICLASS MTG K050 A2	104.65	3.33	8/25/2025	1,000	1,108	1,047
FHLMC MULTICLASS MTG K050 X1IO	2.39	0.46	8/25/2025	10,876	295	260
FHLMC MULTICLASS MTG K052 X1	4.53	0.81	11/25/2025	4,714	238	213
FHLMC MULTICLASS MTG K053 X1	6.25	1.03	12/25/2025	2,354	162	147
FHLMC MULTICLASS MTG K055 X1	9.70	1.50	3/25/2026	1,797	188	174
FHLMC MULTICLASS MTG K057 X1	8.68	1.33	7/25/2026	2,013	185	175
FHLMC MULTICLASS MTG K060 X1	0.83	0.20	10/25/2026	21,493	185	179
FHLMC MULTICLASS MTG K152 X1	9.10	1.10	1/25/2031	3,667	330	334
FHLMC MULTICLASS MTG K720 X1IO	2.27	0.66	8/25/2022	4,642	142	106
FHLMC MULTICLASS MTG KS03 X IO	1.56	0.43	8/25/2025	14,222	294	221
FHLMC MULTICLASS MTG KW02 X1	2.12	0.45	12/25/2026	7,827	169	166
FIFTH THIRD BANCORP	99.70	2.60	6/15/2022	990	990	987
FIRST INVESTORS AUTO 1A B 144A	100.19	2.26	1/15/2020	946	952	948
FIRST INVESTORS AUTO 1A C 144A	100.28	2.95	4/17/2023	505	505	506
FIRST INVESTORS AUTO 2A C 144A	101.59	3.24	9/15/2021	1,250	1,250	1,270
FIRSTENERGY CORP	100.32	3.90	7/15/2027	1,300	1,296	1,304
FIRSTENERGY CORP	101.45	4.85	7/15/2047	985	979	999
FIVE GUYS FUNDING L 1A A2 144A	100.57	4.60	7/25/2047	215	215	216
FLAGSHIP CREDIT AUTO 2 B 144A	100.63	3.08	12/15/2021	1,175	1,175	1,182
FNMA POOL #0111049	101.45	9.00	11/1/2020	32	36	33
FNMA POOL #0111050	100.53	9.13	11/1/2020	14	15	14
FNMA POOL #0111052	100.52	9.38	12/1/2020	15	17	15
FNMA POOL #0468551	106.71	3.98	7/1/2021	2,500	2,501	2,668
FNMA POOL #0593946	105.56	3.38	6/1/2028	422	447	446
FNMA POOL #0888676	104.94	3.02	9/1/2033	230	243	242
FNMA POOL #0909230	105.58	4.50	9/1/2023	297	315	313
FNMA POOL #0AA8715	106.69	4.00	6/1/2039	1,172	1,224	1,250
FNMA POOL #0AB1152	105.14	4.00	6/1/2025	161	169	170
FNMA POOL #0AB9663	100.40	3.00	6/1/2043	2,454	2,379	2,464
FNMA POOL #0AD3117	105.15	4.00	4/1/2025	76	81	80
FNMA POOL #0AH1894	104.76	4.00	2/1/2026	220	230	230
FNMA POOL #0AH6827	105.24	4.00	3/1/2026	708	748	745
FNMA POOL #0AH8176	105.24	4.00	5/1/2026	680	719	716
FNMA POOL #0AH9537	104.74	4.00	5/1/2026	28	29	29
FNMA POOL #0AI0710	103.52	4.00	4/1/2026	28	30	29
FNMA POOL #0AI9029	103.52	4.00	8/1/2026	42	45	44
FNMA POOL #0AJ3782	106.60	4.00	11/1/2041	9,147	9,545	9,751
FNMA POOL #0AJ4150	103.52	4.00	10/1/2026	345	364	357
FNMA POOL #0AK2411	106.60	4.00	2/1/2042	1,940	2,011	2,068
FNMA POOL #0AL1378	106.00	6.00	5/1/2024	268	297	284
FNMA POOL #0AL5548	105.75	3.32	5/1/2038	1,648	1,735	1,742
FNMA POOL #0AO1771	106.82	4.00	5/1/2042	1,099	1,140	1,174
FNMA POOL #0AS5068	102.77	3.50	6/1/2045	3,505	3,693	3,602
FNMA POOL #0AT5096	99.94	3.00	4/1/2043	277	269	277
FNMA POOL #0MA0535	105.27	4.00	10/1/2025	172	182	181
FNMA POOL #0MA0916	105.30	4.00	10/1/2026	115	121	121
FNMA GTD REMIC P/T	15.24	4.88	10/25/2034	3,835	606	584
FNMA GTD REMIC P/T 03-W6 F	99.43	1.57	9/25/2042	204	194	203
FNMA GTD REMIC P/T 05-22 DG	105.41	6.81	4/25/2035	357	405	376
FNMA GTD REMIC P/T 05-62 GZ	122.31	5.75	7/25/2035	387	478	473
FNMA GTD REMIC P/T 06-115 ES	147.59	21.70	12/25/2036	540	894	797
FNMA GTD REMIC P/T 06-116 S	16.79	5.38	12/25/2036	544	73	91
FNMA GTD REMIC P/T 06-46 SK	142.42	19.74	6/25/2036	716	1,227	1,019
FNMA GTD REMIC P/T 07-1 NI	14.88	5.28	2/25/2037	155	23	23
FNMA GTD REMIC P/T 07-3 SH	14.26	4.85	2/25/2037	419	51	60
FNMA GTD REMIC P/T 07-39 PI	16.12	5.54	5/25/2037	348	47	56

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FNMA GTD REMIC P/T 08-87 LD	105.10	4.68	11/25/2038	777	836	817
FNMA GTD REMIC P/T 09-106 SL	13.90	5.03	1/25/2040	1,809	234	251
FNMA GTD REMIC P/T 09-106 SN	16.45	5.03	1/25/2040	2,781	410	458
FNMA GTD REMIC P/T 09-42 TZ	109.80	4.50	3/25/2039	388	420	426
FNMA GTD REMIC P/T 09-87 CS	18.14	4.93	11/25/2039	4,190	534	760
FNMA GTD REMIC P/T 10-67 FD	101.61	1.97	6/25/2040	163	163	165
FNMA GTD REMIC P/T 10-95 FB	100.15	1.62	9/25/2040	558	559	559
FNMA GTD REMIC P/T 11-100 SH	112.02	6.65	11/25/2040	458	510	513
FNMA GTD REMIC P/T 11-40 SX	98.56	7.52	11/25/2040	6	6	6
FNMA GTD REMIC P/T 11-60 OA	94.67	-	8/25/2039	580	538	549
FNMA GTD REMIC P/T 11-86 NF	100.75	1.77	9/25/2041	444	444	447
FNMA GTD REMIC P/T 12-146 QA	92.59	1.00	1/25/2043	1,596	1,474	1,478
FNMA GTD REMIC P/T 12-148 HE	89.92	2.50	1/25/2043	250	212	225
FNMA GTD REMIC P/T 12-84 HM	90.40	2.50	8/25/2042	850	725	768
FNMA GTD REMIC P/T 15-55 KT	99.38	5.50	5/25/2041	686	696	682
FNMA GTD REMIC P/T 15-87 BF	99.88	1.52	12/25/2045	1,865	1,853	1,863
FNMA GTD REMIC P/T 15-M13 A2	100.10	2.80	6/25/2025	5,000	5,058	5,005
FNMA GTD REMIC P/T 15-M17 FA	100.56	1.93	11/25/2022	627	624	630
FNMA GTD REMIC P/T 15-M8 A2	101.53	2.90	1/25/2025	4,500	4,611	4,569
FNMA GTD REMIC P/T 16-26 KL	93.20	4.50	11/25/2042	405	405	378
FNMA GTD REMIC P/T 2012-112 DA	100.12	3.00	10/25/2042	3,624	3,600	3,628
FORD CREDIT AUTO LEASE T A A2A	100.03	1.56	11/15/2019	1,500	1,500	1,500
FORD CREDIT AUTO LEASE T A A2B	100.06	1.30	11/15/2019	2,600	2,600	2,602
FORD CREDIT AUTO OWNE 2 A 144A	101.08	2.44	1/15/2027	1,000	1,000	1,011
FORD CREDIT FLOORPLAN MAS 4 A1	100.14	1.77	8/15/2020	1,250	1,250	1,252
FORD MOTOR CREDIT CO LLC	100.09	2.46	3/27/2020	1,982	1,940	1,984
FORD MOTOR CREDIT CO LLC	100.26	2.01	8/12/2019	3,200	3,200	3,208
FORD MOTOR CREDIT CO LLC	100.55	6.63	8/15/2017	1,000	985	1,005
FORD MOTOR CREDIT CO LLC	101.25	3.81	1/9/2024	475	479	481
FORD MOTOR CREDIT CO LLC	101.29	2.94	1/8/2019	1,100	1,102	1,114
FORD MOTOR CREDIT CO LLC	101.50	3.20	1/15/2021	1,940	2,012	1,969
FORD MOTOR CREDIT CO LLC	101.73	4.13	8/4/2025	530	531	539
FORD MOTOR CREDIT CO LLC	113.54	8.13	1/15/2020	1,400	1,786	1,590
FREDDIE MAC STRUCTURED DNA1 M2	102.57	3.07	10/25/2027	1,525	1,513	1,564
FREEMPORT-MCMORAN INC	93.00	3.88	3/15/2023	290	255	270
GE CAPITAL INTERNATIONAL FUNDI	100.80	2.34	11/15/2020	1,450	1,451	1,462
GE CAPITAL INTERNATIONAL FUNDI	108.84	4.42	11/15/2035	1,047	1,025	1,140
GENERAL ELECTRIC CO	105.24	4.13	10/9/2042	825	837	868
GENERAL ELECTRIC CO	129.41	5.88	1/14/2038	258	318	334
GENERAL MILLS INC	103.10	3.15	12/15/2021	730	736	753
GENERAL MOTORS CO	98.11	5.20	4/1/2045	851	815	835
GENERAL MOTORS FINANCIAL CO IN	101.89	3.20	7/13/2020	2,500	2,499	2,547
GENERAL MOTORS FINANCIAL CO IN	102.00	4.30	7/13/2025	135	132	138
GENPACT LUXEMBOURG SARL 144A	101.26	3.70	4/1/2022	525	525	532
GILEAD SCIENCES INC	108.97	4.80	4/1/2044	1,005	1,118	1,095
GLENORE FUNDING LLC 144A	102.61	4.13	5/30/2023	970	869	995
GNMA POOL #0427475	100.29	7.88	6/15/2029	5,410	5,523	5,426
GNMA POOL #0550657	112.56	5.50	9/15/2035	6,770	6,751	7,620
GNMA POOL #0569159	117.96	6.50	3/15/2032	470	495	554
GNMA POOL #0569684	113.94	6.00	2/15/2032	336	354	382
GNMA POOL #0569704	113.81	6.00	2/15/2032	732	773	833
GNMA POOL #0570518	113.82	6.00	1/15/2032	510	538	580
GNMA POOL #0574466	109.28	6.50	3/15/2032	198	209	217
GNMA POOL #0587074	114.99	6.00	5/15/2032	641	671	737
GNMA POOL #0606774	111.24	5.50	4/15/2033	17	19	19
GNMA POOL #0616263	112.10	5.50	2/15/2034	22	25	25

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GNMA POOL #0645500	112.62	5.50	10/15/2035	24	27	27
GNMA POOL #0648388	112.57	5.50	11/15/2035	44	48	49
GNMA POOL #0651788	112.06	5.50	4/15/2036	4,930	4,841	5,524
GNMA POOL #0651789	112.54	5.50	4/15/2036	3,250	3,193	3,658
GNMA POOL #0651940	112.34	5.50	5/15/2036	2,231	2,181	2,507
GNMA POOL #0674165	112.45	5.50	8/15/2038	53	58	59
GNMA POOL #0732521	111.24	5.50	7/15/2040	190	210	211
GNMA POOL #0782570	111.37	5.50	2/15/2039	65	72	72
GNMA POOL #0AK8998	101.16	3.00	7/15/2045	222	225	225
GNMA GTD REMIC P/T 04-47 PD	117.53	6.00	6/16/2034	753	918	885
GNMA GTD REMIC P/T 07-26 ZD	129.73	5.50	5/20/2037	348	420	451
GNMA GTD REMIC P/T 11-131 PZ	100.49	3.50	12/20/2040	682	700	686
GNMA GTD REMIC P/T 11-H05 FB	99.85	1.49	12/20/2060	431	431	430
GNMA GTD REMIC P/T 12-46 IO	2.69	0.64	9/16/2053	661	27	18
GNMA GTD REMIC P/T 12-85 IO	4.65	0.81	9/16/2052	22,617	1,076	1,051
GNMA GTD REMIC P/T 12-H20 PT	101.19	1.86	7/20/2062	553	561	560
GNMA GTD REMIC P/T 12-H24 HI	4.03	1.19	10/20/2062	4,185	214	169
GNMA GTD REMIC P/T 13-173 AI	3.83	0.97	10/16/2053	2,830	163	108
GNMA GTD REMIC P/T 13-H05 FB	100.04	1.39	2/20/2062	574	569	574
GNMA GTD REMIC P/T 13-H10 FS	101.84	1.99	4/20/2063	980	997	998
GNMA GTD REMIC P/T 14-112 IO	5.72	1.18	1/16/2048	3,978	266	228
GNMA GTD REMIC P/T 14-H20 HI	5.59	1.17	10/20/2064	3,977	285	222
GNMA GTD REMIC P/T 15-120 IO	6.25	0.91	3/16/2057	26,987	1,801	1,685
GNMA GTD REMIC P/T 15-146 IB	5.60	0.87	7/16/2055	10,726	693	600
GNMA GTD REMIC P/T 15-189 IG	6.47	0.93	1/16/2057	9,760	706	631
GNMA GTD REMIC P/T 15-21 IO	6.58	1.03	7/16/2056	4,032	276	265
GNMA GTD REMIC P/T 15-32 IO	6.01	0.90	9/16/2049	12,709	826	764
GNMA GTD REMIC P/T 15-6 IO	5.06	0.75	2/16/2051	12,710	688	644
GNMA GTD REMIC P/T 15-H09 FA	99.85	1.61	4/20/2065	18,858	18,834	18,830
GNMA GTD REMIC P/T 15-H11 FC	99.52	1.54	5/20/2065	9,172	9,121	9,128
GNMA GTD REMIC P/T 15-H12 FB	99.76	1.59	5/20/2065	9,493	9,472	9,470
GNMA GTD REMIC P/T 15-H13 FL	99.97	1.27	5/20/2063	1,554	1,553	1,554
GNMA GTD REMIC P/T 15-H14 AI	99.62	1.56	6/20/2065	15,079	14,999	15,021
GNMA GTD REMIC P/T 15-H14 BI	99.59	1.42	5/20/2065	9,115	9,102	9,078
GNMA GTD REMIC P/T 15-H15 FB	99.76	1.59	6/20/2065	11,947	11,927	11,919
GNMA GTD REMIC P/T 15-H15 FC	99.66	1.57	6/20/2065	6,973	6,953	6,949
GNMA GTD REMIC P/T 15-H16 FM	99.75	1.59	7/20/2065	9,267	9,253	9,245
GNMA GTD REMIC P/T 15-H19 FA	99.89	1.19	4/20/2063	687	686	687
GNMA GTD REMIC P/T 15-H20 FB	99.75	1.59	8/20/2065	2,325	2,319	2,319
GNMA GTD REMIC P/T 15-H28 JZ	107.50	4.96	3/20/2065	325	361	349
GNMA GTD REMIC P/T 16-17 GT	93.37	5.00	8/20/2045	500	496	467
GNMA GTD REMIC P/T 16-H01 AI	9.22	1.94	1/20/2066	5,265	582	485
GNMA GTD REMIC P/T 16-H04 AF	106.27	4.59	7/20/2062	532	570	565
GNMA GTD REMIC P/T 16-H09 JI	10.28	2.33	4/20/2066	9,560	1,190	983
GNMA GTD REMIC P/T 16-H11 F	100.77	1.79	5/20/2066	2,249	2,243	2,266
GNMA GTD REMIC P/T 16-H13 FT	100.16	1.57	5/20/2066	468	468	469
GNMA GTD REMIC P/T 16-H15 FA	100.77	1.79	7/20/2066	2,877	2,870	2,899
GNMA GTD REMIC P/T 16-H18 FA	100.54	1.74	8/20/2066	2,288	2,276	2,300
GNMA GTD REMIC P/T 16-H19 FC	99.88	1.39	8/20/2066	866	866	865
GNMA GTD REMIC P/T 16-H19 FE	100.04	1.36	6/20/2061	2,343	2,343	2,344
GNMA GTD REMIC P/T 16-H19 FJ	99.58	1.39	9/20/2063	904	904	900
GNMA GTD REMIC P/T 16-H19 JZ	107.05	4.61	9/20/2063	518	577	554
GNMA GTD REMIC P/T 17-H12 EZ	110.31	5.36	6/20/2066	500	566	552
GNMA II POOL #0710076	102.10	4.70	5/20/2061	1,057	1,121	1,079
GNMA II POOL #0742613	104.05	5.27	10/20/2060	207	222	215
GNMA II POOL #0751399	102.01	4.80	4/20/2061	198	208	202

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GNMA II POOL #0751736	104.29	5.14	10/20/2060	232	248	242
GNMA II POOL #0756732	102.97	4.59	3/20/2062	1,652	1,752	1,701
GNMA II POOL #0765153	102.60	4.63	8/20/2061	1,912	2,035	1,961
GNMA II POOL #0765190	103.46	4.54	6/20/2062	1,580	1,670	1,635
GNMA II POOL #0766521	103.40	4.66	5/20/2062	2,020	2,147	2,089
GNMA II POOL #0766561	104.54	4.61	12/20/2062	1,751	1,908	1,831
GNMA II POOL #0766563	104.43	4.57	12/20/2062	365	396	381
GNMA II POOL #0767609	104.25	4.48	10/20/2062	1,409	1,521	1,468
GNMA II POOL #0767628	104.72	4.47	2/20/2063	1,847	1,994	1,935
GNMA II POOL #0767666	103.68	4.69	1/20/2064	520	556	539
GNMA II POOL #0771803	108.04	4.69	2/20/2064	566	610	611
GNMA II POOL #0771816	108.17	4.60	8/20/2064	3,195	3,465	3,456
GNMA II POOL #0773430	102.76	4.53	12/20/2061	113	120	116
GNMA II POOL #0777418	104.51	4.60	10/20/2062	565	612	590
GNMA II POOL #0777451	104.53	4.46	1/20/2063	580	626	607
GNMA II POOL #0791934	104.42	4.45	2/20/2063	435	472	454
GNMA II POOL #0791942	104.53	4.51	3/20/2063	1,838	1,988	1,922
GNMA II POOL #0791953	104.81	4.44	4/20/2063	712	774	746
GNMA II POOL #0798514	104.27	4.61	7/20/2064	2,852	3,082	2,974
GNMA II POOL #0798518	103.98	4.61	11/20/2064	1,609	1,742	1,673
GNMA II POOL #0AA1688	104.39	4.47	11/20/2062	520	563	543
GNMA II POOL #0AA1694	104.60	4.58	2/20/2063	317	344	331
GNMA II POOL #0AA1711	105.29	4.41	3/20/2063	904	982	952
GNMA II POOL #0AB6530	106.24	4.55	8/20/2064	1,531	1,675	1,626
GNMA II POOL #0AB7963	105.34	3.17	8/20/2065	432	451	455
GNMA II POOL #0AC0997	102.63	4.67	7/20/2063	689	735	708
GNMA II POOL #0AE0495	108.36	4.67	7/20/2064	121	133	131
GNMA II POOL #0AF7371	108.21	4.67	5/20/2064	114	126	124
GNMA II POOL #0AF7384	108.95	4.69	5/20/2064	1,735	1,880	1,890
GNMA II POOL #0AG8279	103.13	4.64	3/20/2065	1,350	1,436	1,392
GNMA II POOL #0AH1050	107.36	3.31	3/20/2065	160	169	171
GNMA II POOL #0AH4638	108.33	4.66	7/20/2064	101	110	109
GNMA II POOL #0AK0890	107.75	4.68	3/20/2065	1,612	1,778	1,737
GNMA II POOL #0AK0899	104.79	4.51	4/20/2065	1,183	1,282	1,240
GNMA II POOL #0AL7419	108.38	4.56	2/20/2065	65	71	70
GNMA II POOL #0AO4597	108.64	4.57	7/20/2065	3,147	3,497	3,419
GNMA II POOL #0AQ2213	105.34	3.14	9/20/2065	458	477	482
GOLDEN CREDIT CARD T 1A A 144A	100.21	1.56	2/15/2021	2,300	2,300	2,305
GOLDMAN SACHS GROUP INC/THE	99.47	3.50	11/16/2026	905	903	900
GOLDMAN SACHS GROUP INC/THE	100.53	2.60	12/27/2020	955	954	960
GOLDMAN SACHS GROUP INC/THE	100.75	2.28	4/26/2022	955	958	962
GOLDMAN SACHS GROUP INC/THE	101.67	2.31	4/23/2020	5,500	5,561	5,592
GOLDMAN SACHS GROUP INC/THE	103.95	2.92	10/28/2027	540	540	561
GOLDMAN SACHS GROUP INC/THE	104.68	4.00	3/3/2024	1,802	1,822	1,886
GOLDMAN SACHS GROUP INC/THE	107.95	5.38	3/15/2020	4,800	5,405	5,182
GOLDMAN SACHS GROUP INC/THE	110.89	4.80	7/8/2044	714	714	792
GOVERNMENT NATL MTG ASSN GTD R	5.69	0.81	11/16/2055	8,140	504	463
GOVERNMENT NATL MTG ASSN GTD R	99.11	1.22	5/20/2065	2,391	2,365	2,369
GREATAMERICA LEASING 1 A4 144A	100.06	2.36	1/20/2023	350	350	350
GREAT-WEST LIFECO FINANCE 144A	100.15	4.15	6/3/2047	525	521	526
GS MORTGAGE SECURITIES GC18 A4	106.61	4.07	1/10/2047	645	691	688
GS MORTGAGE SECURITIES GC20 A5	105.99	4.00	4/10/2047	313	332	332
GSR MORTGAGE LOAN TRUS AR6 2A1	101.58	3.11	9/25/2035	785	741	797
HALCYON LOAN ADVISO 3A AR 144A	100.00	2.41	10/22/2025	1,400	1,400	1,400
HARBORVIEW MORTGAGE LOA 9 2A1A	97.66	1.55	6/20/2035	1,814	1,761	1,771
HCA INC	103.50	5.50	6/15/2047	715	715	740

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HCA INC	107.85	5.25	6/15/2026	260	271	280
HEALTHCARE REALTY TRUST INC	100.80	3.88	5/1/2025	1,200	1,199	1,210
HEALTHCARE REALTY TRUST INC	109.52	5.75	1/15/2021	2,500	2,480	2,738
HERTZ VEHICLE FINANC 3A A 144A	99.17	2.27	7/25/2020	745	745	739
HEWLETT PACKARD ENTERPRISE CO	104.84	4.90	10/15/2025	345	325	362
HEWLETT PACKARD ENTERPRISE CO	105.69	6.35	10/15/2045	75	68	79
HOLLYFRONTIER CORP	105.97	5.88	4/1/2026	435	454	461
HOME DEPOT INC/THE	101.51	2.63	6/1/2022	5,400	5,380	5,482
HOME DEPOT INC/THE	106.04	4.20	4/1/2043	1,435	1,411	1,522
HOME PARTNERS OF AMER 1 D 144A	102.79	4.51	3/17/2033	1,075	1,028	1,105
HONOR AUTOMOBILE TRU 1A A 144A	100.34	2.94	11/15/2019	590	590	592
HOST HOTELS & RESORTS LP	101.72	3.88	4/1/2024	2,700	2,689	2,746
HOST HOTELS & RESORTS LP	107.00	4.75	3/1/2023	1,070	1,121	1,145
HSBC FINANCE CORP	112.70	6.68	1/15/2021	1,800	1,748	2,029
HSBC HOLDINGS PLC	102.73	4.25	8/18/2025	885	878	909
HSBC HOLDINGS PLC	102.78	3.40	3/8/2021	2,300	2,366	2,364
HSBC HOLDINGS PLC	102.87	2.65	1/5/2022	2,800	2,800	2,880
HSBC HOLDINGS PLC	106.00	4.30	3/8/2026	2,130	2,183	2,258
HSBC USA INC	100.59	2.35	3/5/2020	846	837	851
HSBC USA INC	101.64	2.75	8/7/2020	885	884	899
HSI ASSET SECURITIZAT OPT3 3A3	98.48	1.40	2/25/2036	3,877	3,728	3,819
HYUNDAI AUTO LEASE B A2B 144A	100.06	1.44	12/16/2019	1,400	1,400	1,401
ILLINOIS ST	93.59	5.10	6/1/2033	1,200	1,074	1,123
IMPERIAL BRANDS FINANCE P 144A	105.55	4.25	7/21/2025	1,170	1,177	1,235
ING BANK NV 144A	101.38	2.70	8/17/2020	530	530	537
ING BANK NV 144A	112.92	5.80	9/25/2023	200	216	226
ING GROEP NV	101.65	2.45	3/29/2022	2,000	2,000	2,033
INTERNATIONAL LEASE FINANCE CO	101.52	3.88	4/15/2018	2,000	2,051	2,030
INTERNATIONAL LEASE FINANCE CO	117.74	8.25	12/15/2020	1,600	1,876	1,884
INTESA SANPAOLO SPA 144A	101.42	5.02	6/26/2024	320	300	325
IPALCO ENTERPRISES INC	101.25	3.45	7/15/2020	2,000	1,999	2,025
IRS P USD 30Y 97BPS R 2.94%	3.46	-	8/20/2018	1,600	156	55
IRS P USD 30Y 98BPS R 2.905%	3.70	-	8/20/2018	4,900	483	181
IRS P USD 5Y 22BPS R 2.8%	0.46	-	8/20/2018	(28,500)	(636)	(130)
ITC HOLDINGS CORP	101.79	3.65	6/15/2024	473	468	481
JAPAN INTERNATIONAL COOPERATIO	99.57	2.75	4/27/2027	3,700	3,681	3,684
JOHN DEERE CAPITAL CORP	100.26	1.95	6/22/2020	535	535	536
JOHN DEERE CAPITAL CORP	101.07	2.45	9/11/2020	330	330	334
JOHNSON CONTROLS INTERNATIONAL	114.99	5.13	9/14/2045	520	577	598
JP MORGAN CHASE COM C3 A3 144A	101.54	4.39	2/15/2046	4,015	4,050	4,076
JP MORGAN CHASE COM C4 A3 144A	101.71	4.11	7/15/2046	6,873	6,942	6,991
JP MORGAN CHASE COM SGP D 144A	101.00	5.66	7/15/2036	805	805	813
JP MORGAN MORTGAGE ACQ WMC1 A1	99.64	1.40	3/25/2036	786	780	783
JP MORGAN MORTGAGE TRUS A1 7A1	99.38	3.47	7/25/2035	195	184	194
JPMBB COMMERCIAL MORTG C32 ASB	103.62	3.36	11/15/2048	3,100	3,193	3,212
JPMORGAN CHASE & CO	99.30	3.30	4/1/2026	670	667	665
JPMORGAN CHASE & CO	99.81	2.40	6/7/2021	3,200	3,195	3,194
JPMORGAN CHASE & CO	100.18	2.78	4/25/2023	360	360	361
JPMORGAN CHASE & CO	100.31	2.25	1/23/2020	6,500	6,500	6,520
JPMORGAN CHASE & CO	100.49	2.55	3/1/2021	2,300	2,298	2,311
JPMORGAN CHASE & CO	103.11	2.68	3/1/2021	2,900	2,900	2,990
JPMORGAN CHASE & CO	104.61	4.26	2/22/2048	725	725	758
JPMORGAN CHASE & CO	111.56	4.95	6/1/2045	1,261	1,231	1,407
JPN 10Y BOND FUTURE (OSE)	1.34	-	9/12/2017	(0)	-	42
JUNIPER NETWORKS INC	106.22	4.50	3/15/2024	820	807	871
KAISER FOUNDATION HOSPITALS	103.62	4.15	5/1/2047	275	272	285

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KEMPER CORP	101.00	4.35	2/15/2025	330	334	333
KENNEDY WILSON EUROPE REA REGS	132.93	3.95	6/30/2022	1,600	2,105	2,127
KERR-MCGEE CORP	117.28	6.95	7/1/2024	320	378	375
KIMCO REALTY CORP	100.02	3.80	4/1/2027	745	742	745
KINDER MORGAN ENERGY PARTNERS	103.16	5.63	9/1/2041	260	239	268
KINDER MORGAN ENERGY PARTNERS	107.65	5.30	9/15/2020	2,600	2,599	2,799
KINDER MORGAN INC/DE	100.42	5.05	2/15/2046	944	802	948
KONINKLIJKE AHOLD DELHAIZE NV	116.68	5.70	10/1/2040	459	471	536
KRAFT HEINZ FOODS CO	97.93	4.38	6/1/2046	505	503	495
KRAFT HEINZ FOODS CO	108.18	5.20	7/15/2045	234	239	253
LATAM AIRLINES 2015-1 PASS THR	99.18	4.20	8/15/2029	794	778	788
LENDMARK FUNDING TRU 1A A 144A	99.98	2.83	12/22/2025	505	505	505
LLOYDS BANK PLC 144A	135.85	0.12	12/29/2049	8,000	8,000	10,868
LLOYDS BANKING GROUP PLC	100.40	3.75	1/11/2027	1,075	1,085	1,079
LLOYDS BANKING GROUP PLC	100.99	3.00	1/11/2022	500	506	505
LOCKHEED MARTIN CORP	102.31	3.10	1/15/2023	1,735	1,770	1,775
LOCKHEED MARTIN CORP	112.37	4.70	5/15/2046	370	365	416
LONG BEACH MORTGAGE LOA WL2 M1	100.25	1.92	8/25/2035	937	930	939
LONG GILT FUTURE (ICF)	163.11	-	9/27/2017	(0)	-	285
LYB INTERNATIONAL FINANCE BV	105.89	4.88	3/15/2044	414	397	438
MAGELLAN MIDSTREAM PARTNERS LP	110.28	5.00	3/1/2026	450	449	496
MANULIFE FINANCIAL CORP	105.69	4.15	3/4/2026	210	209	222
MARATHON OIL CORP	95.88	2.80	11/1/2022	500	470	479
MARATHON OIL CORP	110.35	6.60	10/1/2037	255	293	281
MASSMUTUAL GLOBAL FUNDING 144A	99.26	2.75	6/22/2024	710	710	705
MAXIM INTEGRATED PRODUCTS INC	99.41	3.45	6/15/2027	515	515	512
MCDONALD'S CORP	110.37	4.70	12/9/2035	515	540	568
MCKESSON CORP	108.79	4.88	3/15/2044	260	263	283
MEDTRONIC INC	101.63	2.05	3/15/2020	2,000	2,020	2,033
MEDTRONIC INC	109.23	4.38	3/15/2035	280	295	306
MEDTRONIC INC	112.54	4.63	3/15/2045	255	272	287
MERCEDES-BENZ AUTO LEASE B A2	99.91	1.15	1/15/2019	3,155	3,155	3,152
MERCK & CO INC	99.73	3.70	2/10/2045	945	875	942
MERLIN AVIATION HOLDI 1 A 144A	101.00	4.50	12/15/2032	332	319	335
MERRILL LYNCH MORTGAGE IN 3 4A	94.85	1.47	11/25/2035	233	215	221
MERRILL LYNCH MORTGAGE IN D A1	99.43	1.88	9/25/2029	184	173	183
METHANEX CORP	94.58	5.65	12/1/2044	904	870	855
METROPOLITAN LIFE GLOBAL 144A	102.50	3.45	12/18/2026	2,200	2,199	2,255
MEXICO GOVERNMENT INTERNATIONA	103.55	4.15	3/28/2027	880	877	911
MICROSOFT CORP	98.95	3.70	8/8/2046	940	876	930
MICROSOFT CORP	99.39	3.75	2/12/2045	830	779	825
MICROSOFT CORP	101.63	2.88	2/6/2024	410	407	417
MICROSOFT CORP	110.10	4.50	2/6/2057	685	683	754
MILL CITY MORTGAGE L 1 A1 144A	100.19	2.50	4/25/2057	145	146	146
MILL CITY MORTGAGE T 1 A1 144A	100.04	2.23	6/25/2056	103	102	103
ML-CFC COMMERCIAL MORTGAG 8 A3	99.92	6.08	8/12/2049	81	87	81
ML-CFC COMMERCIAL MORTGAG 9 A4	100.08	5.70	9/12/2049	629	673	630
MOLSON COORS BREWING CO	98.62	4.20	7/15/2046	455	452	449
MOODY'S CORP 144A	99.42	2.63	1/15/2023	1,400	1,397	1,392
MORGAN STANLEY	97.23	3.13	7/27/2026	2,500	2,483	2,431
MORGAN STANLEY	99.85	2.63	11/17/2021	1,350	1,343	1,348
MORGAN STANLEY	99.92	2.50	4/21/2021	2,300	2,292	2,298
MORGAN STANLEY	100.41	1.98	2/14/2020	2,300	2,300	2,309
MORGAN STANLEY	100.52	2.37	5/8/2024	135	135	136
MORGAN STANLEY	102.95	3.88	1/27/2026	375	383	386
MORGAN STANLEY	104.40	4.10	5/22/2023	676	677	706

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MORGAN STANLEY	107.87	5.50	1/26/2020	488	544	526
MORGAN STANLEY	108.75	5.00	11/24/2025	1,105	1,173	1,202
MORGAN STANLEY	109.18	5.50	7/24/2020	1,633	1,822	1,783
MORGAN STANLEY ABS CAPI HE2 M1	98.16	1.82	1/25/2035	5,500	5,230	5,399
MORGAN STANLEY BANK OF A C8 A4	102.30	3.13	12/15/2048	600	615	614
MORGAN STANLEY BANK OF C24 ASB	103.72	3.48	5/15/2048	2,000	2,060	2,074
MORGAN STANLEY CAPI CPT B 144A	102.59	3.56	7/13/2029	2,000	2,105	2,052
MORGAN STANLEY CAPITA UB12 ASB	102.49	3.44	12/15/2049	2,600	2,678	2,665
MORGAN STANLEY CAPITAL T29 A4	101.45	6.50	1/11/2043	1,400	1,531	1,420
MRFC MORTGAGE PASS-THR TBC2 A1	95.41	1.64	6/15/2030	1,994	1,901	1,903
MRFC MORTGAGE PASS-THR TBC3 A1	96.80	1.60	12/15/2030	69	65	66
MYLAN NV	101.32	3.95	6/15/2026	835	793	846
NABORS INDUSTRIES INC 144A	94.75	5.50	1/15/2023	475	488	450
NATIONAL ARCHIVES FACILITY TRU	107.80	8.50	9/1/2019	961	1,214	1,036
NATIONAL AUSTRALIA BANK L 144A	99.82	2.25	3/16/2021	2,200	2,199	2,196
NATIONAL AUSTRALIA BANK L 144A	101.92	3.50	1/10/2027	325	327	331
NATIONAL BANK OF CANADA	99.79	2.15	6/12/2020	985	984	983
NAVIENT CORP	105.30	8.45	6/15/2018	1,500	1,446	1,580
NELNET STUDENT LOAN 1A A 144A	101.21	1.99	11/25/2048	526	532	532
NELNET STUDENT LOAN 3A A 144A	101.09	1.94	7/27/2048	827	836	836
NEW YORK LIFE GLOBAL FUND 144A	99.47	2.30	6/10/2022	650	649	647
NEW YORK LIFE GLOBAL FUND 144A	99.99	2.00	4/9/2020	550	550	550
NEWELL BRANDS INC	103.89	4.00	12/1/2024	1,640	1,747	1,704
NEXTERA ENERGY CAPITAL HOLDING	101.59	3.55	5/1/2027	2,300	2,293	2,337
NEXTERA ENERGY CAPITAL HOLDING	102.59	3.63	6/15/2023	1,300	1,320	1,334
NEXTGEAR FLOORPLAN 1A A2 144A	100.30	2.54	4/18/2022	660	660	662
NEXTGEAR FLOORPLAN M 1A A 144A	100.01	1.80	7/15/2019	1,420	1,420	1,420
NOBLE ENERGY INC	103.61	5.25	11/15/2043	381	369	395
NORDEA BANK AB 144A	99.35	2.25	5/27/2021	2,800	2,791	2,782
NORDEA HYPOTEK AB	12.41	2.25	6/19/2019	16,300	1,960	2,023
NORDEA KREDIT REALKREDITAKTIES	15.43	2.00	10/1/2017	34,900	5,099	5,384
NORDEA KREDIT REALKREDITAKTIES	15.54	2.00	1/1/2018	35,500	5,206	5,517
NORTHROP GRUMMAN CORP	103.42	3.25	8/1/2023	735	722	760
NOVARTIS CAPITAL CORP	110.95	4.40	5/6/2044	405	432	449
NOVASTAR MORTGAGE FUNDING 3 M1	99.10	1.67	1/25/2036	3,700	3,394	3,667
NXP BV / NXP FUNDING LLC 144A	107.50	4.63	6/15/2022	1,325	1,414	1,424
NYKREDIT REALKREDIT A/S	15.44	1.00	1/1/2018	19,100	2,759	2,950
NYKREDIT REALKREDIT A/S	15.50	1.00	4/1/2018	19,000	2,775	2,944
NYKREDIT REALKREDIT A/S	15.54	2.00	1/1/2018	35,000	5,132	5,439
NYKREDIT REALKREDIT A/S	15.62	2.00	4/1/2018	102,200	15,022	15,960
NYKREDIT REALKREDIT A/S	15.63	2.00	7/1/2018	37,200	5,591	5,813
OBP DEPOSITOR LLC T OBP A 144A	106.78	4.65	7/15/2045	2,450	2,538	2,616
OCCIDENTAL PETROLEUM CORP	103.95	4.40	4/15/2046	240	238	249
OCTAGON INVESTMENT 1A A3R 144A	99.95	2.10	10/25/2025	1,400	1,400	1,399
ODEBRECHT DRILLING NORBE 144A	54.00	6.35	6/30/2022	1,001	999	541
OMEGA HEALTHCARE INVESTORS INC	101.26	4.50	1/15/2025	2,300	2,289	2,329
OMEGA HEALTHCARE INVESTORS INC	102.55	4.38	8/1/2023	2,300	2,294	2,359
ONEMAIN FINANCIAL IS 2A B 144A	104.54	5.94	3/20/2028	1,000	1,000	1,045
ONEMAIN FINANCIAL IS 3A A 144A	102.54	3.63	11/20/2028	2,435	2,435	2,497
ONEOK PARTNERS LP	100.92	3.38	10/1/2022	540	542	545
ONTARIO TEACHERS' CADILLA 144A	101.43	3.13	3/20/2022	2,000	2,014	2,029
ORACLE CORP	98.70	2.40	9/15/2023	1,300	1,300	1,283
ORACLE CORP	100.49	2.95	5/15/2025	890	870	894
ORACLE CORP	100.54	2.50	10/15/2022	337	324	339
ORACLE CORP	108.50	4.30	7/8/2034	1,060	1,047	1,150
OWENS CORNING	105.51	4.20	12/15/2022	500	504	528

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PACIFICORP	101.98	2.95	6/1/2023	1,855	1,837	1,892
PANTHER CDO V BV A A1 144A	113.57	0.04	10/15/2084	297	311	337
PATRONS' LEGACY	97.74	5.65	12/17/2053	9,579	9,486	9,362
PATRONS' LEGACY 144A	94.86	5.78	12/23/2063	8,040	7,880	7,627
PENNSYLVANIA HIGHER EDUCA 1 A1	100.20	1.54	7/25/2029	1,697	1,701	1,700
PENSKE TRUCK LEASING CO L 144A	103.31	4.20	4/1/2027	355	371	367
PENTAIR FINANCE SARL	100.76	2.65	12/1/2019	1,390	1,376	1,401
PEPSICO INC	93.96	3.45	10/6/2046	695	689	653
PERNOD RICARD SA 144A	106.65	4.25	7/15/2022	1,830	1,933	1,952
PERNOD RICARD SA 144A	117.85	5.50	1/15/2042	165	175	194
PERRIGO FINANCE UNLIMITED CO	103.13	4.38	3/15/2026	660	680	681
PHILIP MORRIS INTERNATIONAL IN	98.04	3.88	8/21/2042	520	473	510
PHILLIPS 66 144A	100.23	1.79	4/15/2019	550	550	551
PHILLIPS 66 PARTNERS LP	100.35	2.65	2/15/2020	803	789	806
PIONEER NATURAL RESOURCES CO	104.79	3.95	7/15/2022	987	986	1,034
PLAINS ALL AMERICAN PIPELINE L	97.19	3.60	11/1/2024	420	404	408
PLAINS ALL AMERICAN PIPELINE L	102.50	4.65	10/15/2025	235	240	241
PORT AUTH OF NEW YORK & NEW JE	120.90	5.86	12/1/2024	700	700	846
PRECISION CASTPARTS CORP	99.74	2.50	1/15/2023	1,000	958	997
PRESIDENT & FELLOWS OF HARVARD	95.57	3.15	7/15/2046	690	689	659
PRESTIGE AUTO RECEI 2A A2 144A	99.77	1.46	7/15/2020	2,452	2,452	2,447
PROGRESS ENERGY INC	106.23	4.40	1/15/2021	1,000	1,068	1,062
PROGRESS RESIDENTI SFR3 D 144A	103.54	4.67	11/12/2032	755	755	782
PROGRESSIVE CORP/THE	104.27	4.13	4/15/2047	270	270	282
PROTECTIVE LIFE GLOBAL FU 144A	99.93	2.26	4/8/2020	550	550	550
PRUDENTIAL FINANCIAL INC	123.47	5.90	3/17/2036	693	779	856
PUBLIC SERVICE CO OF COLORADO	99.27	2.25	9/15/2022	3,002	2,880	2,980
QUALCOMM INC	109.75	4.80	5/20/2045	5,400	5,371	5,927
RBSCF TRUST 2010 RR4 CMLA 144A	99.89	6.33	12/16/2049	395	429	395
REALKREDIT DANMARK A/S	15.45	1.00	1/1/2018	10,200	1,482	1,576
REALKREDIT DANMARK A/S	15.48	1.00	4/1/2018	15,000	2,204	2,323
REALKREDIT DANMARK A/S	15.50	1.00	4/1/2018	68,800	10,157	10,662
REALKREDIT DANMARK A/S	15.52	2.00	1/1/2018	15,000	2,237	2,329
REALKREDIT DANMARK A/S	15.61	2.00	4/1/2018	18,500	2,713	2,888
REGENCY CENTERS LP	99.31	3.60	2/1/2027	325	326	323
RENAISSANCE HOME EQUITY L 4 A1	96.80	1.74	3/25/2034	455	422	441
RENAISSANCERE FINANCE INC	98.33	3.45	7/1/2027	255	253	251
RESIDENTIAL ASSET SECUR A7 A10	98.98	2.55	7/25/2033	346	335	343
REYNOLDS AMERICAN INC	122.48	5.85	8/15/2045	305	354	374
RMAC SECURITIES NS1X A2A REGS	123.74	0.44	6/12/2044	1,819	2,605	2,251
ROCKWELL COLLINS INC	100.92	2.80	3/15/2022	960	959	969
ROCKWELL COLLINS INC	104.58	4.35	4/15/2047	375	390	392
ROLLS-ROYCE PLC 144A	103.00	3.63	10/14/2025	835	855	860
ROYAL BANK OF CANADA	100.07	1.42	10/13/2017	585	584	585
ROYAL BANK OF SCOTLAND GROUP P	102.11	3.88	9/12/2023	355	346	362
ROYAL BANK OF SCOTLAND GROUP P	105.05	5.13	5/28/2024	688	689	723
ROYAL BANK OF SCOTLAND PL REGS	119.83	6.93	4/9/2018	1,483	1,792	1,777
RYDER SYSTEM INC	101.11	2.88	9/1/2020	585	584	592
S&P GLOBAL INC	102.52	3.30	8/14/2020	215	215	220
SABINE PASS LIQUEFACTION LLC	111.35	5.75	5/15/2024	1,375	1,492	1,531
SANTANDER DRIVE AUTO RECE 1 A2	99.93	1.49	2/18/2020	2,300	2,300	2,298
SANTANDER DRIVE AUTO RECEI 2 C	100.70	2.66	11/15/2021	425	425	428
SANTANDER DRIVE AUTO RECEI 3 C	100.13	2.46	3/15/2022	1,160	1,160	1,161
SANTANDER DRIVE AUTO RECEI 4 C	101.23	2.97	3/15/2021	1,110	1,110	1,124
SANTANDER HOLDINGS USA INC	100.40	2.64	11/24/2017	1,000	1,000	1,004
SANTANDER HOLDINGS USA INC	100.74	2.70	5/24/2019	2,100	2,100	2,115

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
SANTANDER HOLDINGS USA INC	102.92	4.50	7/17/2025	528	535	543
SANTANDER ISSUANCES SAU	107.19	5.18	11/19/2025	400	400	429
SARANAC CLO I LTD 1A A1A 144A	100.12	2.65	10/26/2024	1,000	1,000	1,001
SBA TOWER TRUST 144A	99.80	2.88	7/10/2046	1,300	1,315	1,297
SEQUOIA MORTGAGE TRUST 2 3 1A1	95.09	1.41	7/20/2036	1,174	956	1,117
SEQUOIA MORTGAGE TRUST 20 2 A1	93.24	1.43	3/20/2035	3,781	3,512	3,525
SHERWIN-WILLIAMS CO/THE	104.78	4.50	6/1/2047	275	273	288
SHIRE ACQUISITIONS INVESTMENTS	99.12	2.88	9/23/2023	1,100	1,058	1,090
SHIRE ACQUISITIONS INVESTMENTS	99.54	1.90	9/23/2019	2,000	1,998	1,991
SIEMENS FINANCIERINGSMAAT 144A	101.59	3.13	3/16/2024	2,185	2,227	2,220
SIMON PROPERTY GROUP LP	-	3.38	6/15/2027	-	-	-
SL GREEN REALTY CORP	102.99	4.50	12/1/2022	2,400	2,400	2,472
SL GREEN REALTY CORP	111.97	7.75	3/15/2020	2,700	2,740	3,023
SLC STUDENT LOAN TRUST 20 1 A5	99.55	1.36	3/15/2027	1,280	1,275	1,275
SLM PRIVATE CREDIT STUDEN A A3	99.99	5.55	6/15/2032	355	355	355
SLM PRIVATE CREDIT STUDEN B A4	99.93	3.18	3/15/2033	1,750	1,748	1,749
SLM STUDENT LOAN TRUST 10 A5A	99.81	1.26	4/25/2027	630	629	629
SLM STUDENT LOAN TRUST 20 2 A3	99.53	1.91	4/25/2023	818	813	814
SLM STUDENT LOAN TRUST 20 2 A5	113.52	-	1/25/2024	277	332	314
SLM STUDENT LOAN TRUST 20 6 A3	99.93	1.27	10/27/2025	2,020	2,018	2,018
SLM STUDENT LOAN TRUST 20 7 A4	99.23	1.31	10/25/2029	1,950	1,930	1,935
SOFI PROFESSIONAL L B A2B 144A	100.68	2.74	10/25/2032	755	755	760
SOFI PROFESSIONAL LO B A1 144A	101.51	2.24	8/25/2032	268	269	272
SOFI PROFESSIONAL LOA C B 144A	100.44	3.58	8/25/2036	1,670	1,661	1,678
SOUTH CAROLINA ST STUDENT LOAN	100.01	1.34	12/1/2023	2,400	2,398	2,401
SOUTHERN CALIFORNIA EDISON CO	104.59	4.00	4/1/2047	270	270	282
SPECIALTY UNDERWRITING AB2 M1	99.67	1.67	6/25/2036	1,466	1,413	1,461
SPECTRA ENERGY PARTNERS LP	97.75	3.38	10/15/2026	450	432	440
SPRINGCASTLE AMERICA AA A 144A	100.59	3.05	4/25/2029	562	562	565
STADSHYPOTEK AB	12.53	2.50	9/18/2019	24,000	2,946	3,006
STADSHYPOTEK AB 144A	100.44	2.50	4/5/2022	4,600	4,595	4,620
STANDARD CHARTERED PLC 144A	96.55	3.20	4/17/2025	1,104	1,043	1,066
STARBUCKS CORP	101.86	2.70	6/15/2022	2,100	2,100	2,139
STARBUCKS CORP	109.71	4.30	6/15/2045	2,700	2,689	2,962
STARWOOD RETAIL PR STAR C 144A	98.98	3.63	11/15/2027	1,500	1,500	1,485
STATE STREET CORP	102.13	2.08	8/18/2020	5,000	5,000	5,106
STATOIL ASA	100.48	1.64	11/8/2018	500	499	502
STRUCTURED ADJUSTABLE R 12 7A1	100.86	3.35	9/25/2034	1,417	1,424	1,429
STRUCTURED ADJUSTABLE RA 12 9A	100.97	3.39	9/25/2034	3,160	3,162	3,191
STRUCTURED ASSET SE 11 A1 144A	-	2.64	10/28/2035	22	7	-
STRUCTURED ASSET SECUR BC3 2A2	99.83	1.36	5/25/2047	1,244	1,218	1,242
SUMITOMO MITSUI BANKING CORP	100.26	1.83	10/19/2018	4,000	4,000	4,010
SUMITOMO MITSUI FINANCIAL GROU	95.05	2.63	7/14/2026	1,120	1,037	1,065
SUMITOMO MITSUI TRUST BAN 144A	100.01	1.73	3/6/2019	1,300	1,300	1,300
SUNOCO LOGISTICS PARTNERS OPER	101.14	4.25	4/1/2024	315	321	319
SYNCHRONY FINANCIAL	102.84	4.50	7/23/2025	500	499	514
SYSCO CORP	98.46	3.25	7/15/2027	710	706	699
TC PIPELINES LP	99.78	3.90	5/25/2027	695	695	693
TECHNIPFMC PLC 144A	99.63	3.45	10/1/2022	585	593	583
TECO FINANCE INC	106.28	5.15	3/15/2020	500	556	531
TELEFONICA EMISIONES SAU	107.97	5.21	3/8/2047	285	294	308
TELEFONICA EMISIONES SAU	108.86	4.57	4/27/2023	740	772	806
TELEFONICA EMISIONES SAU	109.99	5.46	2/16/2021	855	935	940
TENNESSEE VALLEY AUTH BD	112.50	4.25	9/15/2065	350	341	394
TEVA PHARMACEUTICAL FINANCE NE	97.27	2.80	7/21/2023	2,715	2,716	2,641
TEXTRON INC	102.72	3.88	3/1/2025	1,998	1,965	2,052

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THERMO FISHER SCIENTIFIC INC	101.74	3.15	1/15/2023	500	487	509
TIDEWATER SALES FINA AA A 144A	100.02	4.55	4/15/2021	530	530	530
TIME WARNER CABLE LLC	95.15	4.50	9/15/2042	833	726	793
TIME WARNER CABLE LLC	119.41	6.55	5/1/2037	480	493	573
TIME WARNER INC	94.34	2.95	7/15/2026	745	684	703
TOKYO METROPOLITAN GOVERN 144A	98.30	2.00	5/17/2021	2,300	2,292	2,261
TOLL BROTHERS FINANCE CORP	101.75	8.91	10/15/2017	3,700	3,793	3,765
TOLL BROTHERS FINANCE CORP	103.75	4.88	11/15/2025	100	100	104
TORONTO-DOMINION BANK/THE 144A	99.89	2.25	3/15/2021	2,000	2,040	1,998
TOWD POINT MORTGAGE 3 A1 144A	99.70	2.25	4/25/2056	435	437	433
TOYOTA MOTOR CREDIT CORP	97.84	2.25	10/18/2023	935	933	915
TOYOTA MOTOR CREDIT CORP	99.40	1.40	5/20/2019	185	185	184
TOYOTA MOTOR CREDIT CORP	100.62	2.10	1/17/2019	1,529	1,537	1,538
TRANSCANADA PIPELINES LTD	128.46	6.10	6/1/2040	370	401	475
TRAVELERS COS INC/THE	102.30	4.00	5/30/2047	275	274	281
TYSON FOODS INC	100.22	1.65	5/30/2019	600	600	601
U S TREASURY BOND	93.32	2.50	2/15/2045	61,000	56,943	56,928
U S TREASURY BOND	98.81	2.75	11/15/2042	8,600	9,206	8,498
U S TREASURY BOND	98.91	2.75	8/15/2042	200	208	198
U S TREASURY BOND	100.56	2.88	8/15/2045	1,100	1,066	1,106
U S TREASURY BOND	100.97	2.88	5/15/2043	8,700	8,786	8,784
U S TREASURY BOND	103.16	3.00	2/15/2047	995	1,031	1,026
U S TREASURY BOND	115.04	3.63	8/15/2043	6,100	7,481	7,017
U S TREASURY BOND	117.55	3.75	11/15/2043	6,500	7,453	7,641
U S TREASURY NOTE	99.10	1.75	9/30/2022	2,000	1,992	1,982
U S TREASURY NOTE	99.98	1.88	4/30/2022	940	944	940
U S TREASURY NOTE	100.63	2.38	5/15/2027	2,095	2,127	2,108
U S TREASURY NOTE	100.94	2.25	1/31/2024	400	399	404
UBS AG/LONDON 144A	100.07	2.20	6/8/2020	980	979	981
UBS AG/STAMFORD CT	100.59	2.35	3/26/2020	436	432	439
UBS AG/STAMFORD CT	100.77	2.05	6/1/2020	3,100	3,100	3,124
UBS AG/STAMFORD CT	117.40	7.63	8/17/2022	1,500	1,725	1,761
UBS GROUP FUNDING SWITZER 144A	101.53	3.00	4/15/2021	2,400	2,398	2,437
UNION PACIFIC CORP	97.92	3.80	10/1/2051	478	479	468
UNITED AIRLINES 2014-2 CLASS A	103.50	3.75	3/3/2028	489	488	506
UNITED PARCEL SERVICE INC	95.27	3.40	11/15/2046	380	347	362
UNIVERSAL HEALTH SERVICES 144A	103.38	4.75	8/1/2022	705	715	729
UNUM GROUP	101.36	3.88	11/5/2025	274	262	278
UNUM GROUP	103.29	4.00	3/15/2024	206	203	213
UNUM GROUP	109.41	5.63	9/15/2020	84	94	92
US 10 YR TREAS NTS FUTURE(CBT)	125.53	-	9/20/2017	2	-	(608)
US 10YR ULTRA FUTURE (CBT)	134.81	-	9/20/2017	0	-	(24)
US 2YR TREAS NTS FUT (CBT)	108.05	-	9/29/2017	0	-	(44)
US 5YR TREAS NTS FUTURE (CBT)	117.84	-	9/29/2017	2	-	(639)
US TREAS BD FUTURE (CBT)	153.69	-	9/20/2017	0	-	150
US TREAS-CPI INFLAT	93.78	0.75	2/15/2045	415	389	389
US TREAS-CPI INFLAT	95.14	0.75	2/15/2042	108	112	103
US TREAS-CPI INFLAT	96.46	0.13	7/15/2026	1,734	1,685	1,673
US TREAS-CPI INFLAT	98.21	0.38	1/15/2027	10,020	9,994	9,842
US TREAS-CPI INFLAT	98.22	0.25	1/15/2025	2,684	2,718	2,636
US TREAS-CPI INFLAT	98.23	0.13	7/15/2024	11,018	10,761	10,823
US TREAS-CPI INFLAT	99.09	0.13	1/15/2023	6,885	6,927	6,822
US TREAS-CPI INFLAT	99.85	0.13	4/15/2021	10,626	10,745	10,609
US TREAS-CPI INFLAT	99.91	1.00	2/15/2046	619	652	619
US TREAS-CPI INFLAT	100.63	0.63	1/15/2026	1,646	1,669	1,657
US TREAS-CPI INFLAT	100.64	0.38	7/15/2023	5,673	5,669	5,710
US TREAS-CPI INFLAT	108.78	1.38	2/15/2044	420	501	456
US TREAS-CPI INFLAT	111.46	1.75	1/15/2028	9,570	11,003	10,667
US TREAS-CPI INFLAT	120.23	2.50	1/15/2029	17,310	21,475	20,811
US ULTRA BOND (CBT)	165.88	-	9/20/2017	0	-	41

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
UTAH STATE BOARD OF REGENT 1 A	99.74	1.52	1/25/2057	1,661	1,653	1,657
VALE OVERSEAS LTD	105.50	5.63	9/15/2019	565	575	596
VALE OVERSEAS LTD	107.25	6.88	11/21/2036	430	455	461
VALE OVERSEAS LTD	118.75	8.25	1/17/2034	295	354	350
VENTAS REALTY LP	99.35	3.50	2/1/2025	545	535	541
VERIZON COMMUNICATIONS INC	-	4.50	9/15/2020	-	-	-
VERIZON COMMUNICATIONS INC	96.52	4.27	1/15/2036	320	292	309
VERIZON COMMUNICATIONS INC	100.02	4.86	8/21/2046	1,345	1,283	1,345
VERIZON COMMUNICATIONS INC	101.32	3.00	11/1/2021	1,600	1,627	1,621
VERIZON COMMUNICATIONS INC	105.87	5.05	3/15/2034	1,247	1,254	1,320
VERIZON COMMUNICATIONS INC	109.32	5.50	3/16/2047	155	155	169
VERIZON COMMUNICATIONS INC	111.08	5.15	9/15/2023	5,198	5,645	5,774
VERIZON OWNER TRUST 1A A 144A	99.51	1.42	1/20/2021	145	145	144
VESTEDA FINANCE BV REGS	122.17	2.50	10/27/2022	3,000	3,629	3,665
VIACOM INC	99.39	4.85	12/15/2034	410	359	407
VIACOM INC	116.85	6.88	4/30/2036	335	397	391
VOYA FINANCIAL INC	98.75	3.13	7/15/2024	455	454	449
WAHA AEROSPACE BV 144A	102.27	3.93	7/28/2020	770	770	787
WAL-MART STORES INC	100.71	2.55	4/11/2023	325	314	327
WAL-MART STORES INC	110.76	4.30	4/22/2044	1,545	1,599	1,711
WAL-MART STORES INC	128.97	5.63	4/1/2040	110	139	142
WAMU MORTGAGE PASS-TH AR14 2A1	92.10	3.06	12/25/2035	325	296	299
WAMU MORTGAGE PASS-THROU AR6 A	96.21	1.64	5/25/2044	838	785	806
WELLS FARGO & CO	97.67	3.00	4/22/2026	835	817	816
WELLS FARGO & CO	98.45	3.00	2/19/2025	1,485	1,427	1,462
WELLS FARGO & CO	98.66	2.10	7/26/2021	1,500	1,486	1,480
WELLS FARGO & CO	100.35	2.50	3/4/2021	4,970	5,044	4,987
WELLS FARGO & CO	101.78	2.40	10/31/2023	4,000	4,000	4,071
WELLS FARGO COMMERCIA LC25 ASB	103.66	3.49	12/15/2059	2,700	2,781	2,799
WELLS FARGO COMMERCIAL C36 ASB	100.84	2.93	11/15/2059	3,800	3,914	3,832
WELLS FARGO MORTGAGE AR10 2A1	102.04	3.15	6/25/2035	213	206	217
WELLS FARGO MORTGAGE AR11 1A1	100.36	3.05	6/25/2035	1,176	1,182	1,180
WELLS FARGO MORTGAGE AR12 1A1	101.57	3.16	5/25/2035	2,953	3,004	3,000
WELLS FARGO MORTGAGE B AR8 2A1	102.14	3.26	6/25/2035	304	287	311
WELLTOWER INC	66.26	-		22	1,100	1,458
WELLTOWER INC	103.40	4.00	6/1/2025	3,880	3,865	4,012
WELLTOWER INC	104.57	4.25	4/1/2026	335	345	350
WESTERN DIGITAL CORP 144A	109.88	7.38	4/1/2023	600	642	659
WESTLAKE AUTOMOBILE 1A C 144A	100.99	3.29	9/15/2021	810	810	818
WESTLAKE AUTOMOBILE 2A C 144A	100.57	2.83	5/17/2021	655	655	659
WESTLAKE CHEMICAL CORP	99.25	3.60	8/15/2026	565	562	561
WESTPAC BANKING CORP	99.57	2.50	6/28/2022	1,150	1,148	1,145
WESTPAC BANKING CORP 144A	99.50	2.10	2/25/2021	6,000	5,999	5,970
WFRBS COMMERCIAL MORTGA C20 A4	104.43	3.72	5/15/2047	325	340	339
WFRBS COMMERCIAL MORTGA C20 A5	106.04	4.00	5/15/2047	365	388	387
WHIRLPOOL CORP	103.47	3.70	3/1/2023	500	498	517
WILLIAMS PARTNERS LP	103.60	5.10	9/15/2045	575	437	596
WORLD FINANCIAL NETWORK CR A A	102.19	3.14	1/17/2023	1,900	1,982	1,942
WW GRAINGER INC	103.08	4.20	5/15/2047	275	274	283
XCEL ENERGY INC	105.86	4.70	5/15/2020	1,000	1,088	1,059
XLIT LTD	106.72	5.50	3/31/2045	870	822	928
Core Fixed Income				2,494,552	\$ 1,753,953	\$ 1,774,695
Core Fixed Income Receivable						\$ 8,194
Total Core Fixed Income						\$ 1,782,889

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Emerging Markets Debt						
ABU DHABI GOVERNMENT INTE REGS	101.25	3.13	5/3/2026	430	451	435
AMBER CIRCLE FUNDING LTD REGS	101.46	3.25	12/4/2022	1,260	1,256	1,278
ANGOLAN GOVERNMENT INTERN REGS	105.29	9.50	11/12/2025	820	797	863
ARGENTINE REPUBLIC GOVERNMENT	65.40	2.50	12/31/2038	2,870	1,796	1,877
ARGENTINE REPUBLIC GOVERNMENT	107.00	6.88	4/22/2021	1,293	1,393	1,384
ARGENTINE REPUBLIC GOVERNMENT	107.75	7.50	4/22/2026	1,771	1,925	1,908
ARGENTINE REPUBLIC GOVERNMENT	109.25	8.28	12/31/2033	351	383	383
ARGENTINE REPUBLIC GOVERNMENT	110.50	8.28	12/31/2033	771	841	852
AXIATA SPV1 LABUAN LTD REGS	107.17	5.38	4/28/2020	540	592	579
BANCO DE COSTA RICA REGS	101.95	5.25	8/12/2018	410	418	418
BANCO DEL ESTADO DE CHILE REGS	104.31	3.88	2/8/2022	540	550	563
BANCO NACIONAL DE COSTA R REGS	105.00	6.25	11/1/2023	870	851	914
BANCO NACIONAL DE DESENV 144A	97.75	4.75	5/9/2024	629	627	615
BANCO NACIONAL DE DESENV REGS	106.13	6.50	6/10/2019	650	669	690
BRAZIL NOTAS DO TESOIRO NACION	-	10.00	1/1/2021	-	-	-
BRAZIL NOTAS DO TESOIRO NACION	29.32	10.00	1/1/2027	29,586	9,599	8,675
BRAZILIAN GOVERNMENT INTERNATI	87.50	5.00	1/27/2045	731	564	640
BRAZILIAN GOVERNMENT INTERNATI	92.63	2.63	1/5/2023	800	666	741
BRAZILIAN GOVERNMENT INTERNATI	95.50	5.63	2/21/2047	784	756	749
BRAZILIAN GOVERNMENT INTERNATI	96.25	5.63	1/7/2041	320	272	308
BRAZILIAN GOVERNMENT INTERNATI	98.25	4.25	1/7/2025	1,220	1,096	1,199
BRAZILIAN GOVERNMENT INTERNATI	104.80	4.88	1/22/2021	520	529	545
BRAZILIAN GOVERNMENT INTERNATI	107.90	6.00	4/7/2026	652	680	704
BRAZILIAN GOVERNMENT INTERNATI	114.25	7.13	1/20/2037	650	655	743
BRAZILIAN GOVERNMENT INTERNATI	125.00	8.25	1/20/2034	460	498	575
BRAZILIAN GOVERNMENT INTERNATI	125.75	8.88	4/15/2024	400	485	503
CHILE GOVERNMENT INTERNATIONAL	102.00	3.13	1/21/2026	342	334	349
CHINA RAILWAY RESOURCES H REGS	103.39	3.85	2/5/2023	590	592	610
COLOMBIA GOVERNMENT INTERNATIO	100.60	5.00	6/15/2045	944	823	950
COLOMBIA GOVERNMENT INTERNATIO	100.90	3.88	4/25/2027	898	885	906
COLOMBIA GOVERNMENT INTERNATIO	103.80	4.00	2/26/2024	870	848	903
COLOMBIA GOVERNMENT INTERNATIO	109.30	5.63	2/26/2044	1,041	1,010	1,138
COLOMBIA GOVERNMENT INTERNATIO	115.30	6.13	1/18/2041	1,790	1,817	2,064
COLOMBIA GOVERNMENT INTERNATIO	124.00	11.75	2/25/2020	970	1,272	1,203
COLOMBIA GOVERNMENT INTERNATIO	127.40	8.13	5/21/2024	990	1,212	1,261
COLOMBIA GOVERNMENT INTERNATIO	128.60	7.38	9/18/2037	671	766	863
COMISION FEDERAL DE ELECT REGS	102.13	5.75	2/14/2042	920	854	940
COMISION FEDERAL DE ELECT REGS	105.63	4.88	1/15/2024	780	788	824
CORP NACIONAL DEL COBRE D REGS	96.98	4.25	7/17/2042	489	461	474
CORP NACIONAL DEL COBRE D REGS	104.41	3.88	11/3/2021	590	579	616
CORP NACIONAL DEL COBRE D REGS	104.46	3.75	11/4/2020	580	585	606
CORP NACIONAL DEL COBRE D REGS	106.03	4.88	11/4/2044	1,443	1,309	1,530
CORP NACIONAL DEL COBRE D REGS	116.02	5.63	10/18/2043	1,021	1,124	1,185
COSTA RICA GOVERNMENT INT REGS	97.38	4.25	1/26/2023	470	431	458
CROATIA GOVERNMENT INTERN REGS	108.88	6.75	11/5/2019	750	822	817
CROATIA GOVERNMENT INTERN REGS	110.25	6.63	7/14/2020	1,460	1,604	1,610
CROATIA GOVERNMENT INTERN REGS	111.13	6.38	3/24/2021	1,210	1,327	1,345
CROATIA GOVERNMENT INTERN REGS	112.02	6.00	1/26/2024	1,810	1,972	2,028
DEVELOPMENT BANK OF KAZAK REGS	99.98	4.13	12/10/2022	1,460	1,315	1,460
DEVELOPMENT BANK OF THE P REGS	110.00	5.50	3/25/2021	640	715	704
DIGICEL GROUP LTD REGS	87.13	7.13	4/1/2022	920	715	802
DIGICEL GROUP LTD REGS	93.49	8.25	9/30/2020	3,165	2,779	2,959
DOMINICAN REPUBLIC INTERN REGS	103.25	5.50	1/27/2025	1,820	1,811	1,879
DOMINICAN REPUBLIC INTERN REGS	105.50	5.88	4/18/2024	1,340	1,357	1,414
DOMINICAN REPUBLIC INTERN REGS	106.50	6.85	1/27/2045	1,700	1,706	1,811

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
DOMINICAN REPUBLIC INTERN REGS	109.88	6.60	1/28/2024	710	753	780
DOMINICAN REPUBLIC INTERN REGS	110.50	7.50	5/6/2021	1,270	1,385	1,403
DOMINICAN REPUBLIC INTERN REGS	111.63	6.88	1/29/2026	1,830	2,016	2,043
DOMINICAN REPUBLIC INTERN REGS	114.00	7.45	4/30/2044	820	864	935
DTEK FINANCE PLC	88.75	10.75	12/31/2024	972	891	863
ECOPETROL SA	110.50	7.63	7/23/2019	460	512	508
ECUADOR GOVERNMENT INTERN 144A	98.50	8.75	6/2/2023	2,848	2,823	2,805
ECUADOR GOVERNMENT INTERN 144A	100.00	9.63	6/2/2027	1,576	1,568	1,576
ECUADOR GOVERNMENT INTERN REGS	93.50	7.95	6/20/2024	3,355	2,529	3,137
ECUADOR GOVERNMENT INTERN REGS	99.87	9.65	12/13/2026	1,511	1,597	1,509
ECUADOR GOVERNMENT INTERN REGS	105.00	10.50	3/24/2020	3,888	3,351	4,082
ECUADOR GOVERNMENT INTERN REGS	106.75	10.75	3/28/2022	3,046	3,145	3,252
EGYPT GOVERNMENT INTERNAT REGS	94.69	6.88	4/30/2040	290	253	275
EGYPT GOVERNMENT INTERNAT REGS	102.15	6.13	1/31/2022	670	691	684
EGYPT GOVERNMENT INTERNAT REGS	106.20	7.50	1/31/2027	1,360	1,439	1,444
EGYPT GOVERNMENT INTERNAT REGS	107.79	8.50	1/31/2047	1,510	1,618	1,628
EL SALVADOR GOVERNMENT IN REGS	89.67	5.88	1/30/2025	370	323	332
EL SALVADOR GOVERNMENT IN REGS	90.25	6.38	1/18/2027	250	221	226
EL SALVADOR GOVERNMENT IN REGS	92.67	7.63	2/1/2041	1,150	1,045	1,066
EL SALVADOR GOVERNMENT IN REGS	93.44	7.65	6/15/2035	340	306	318
EL SALVADOR GOVERNMENT IN REGS	99.11	8.25	4/10/2032	320	316	317
EL SALVADOR GOVERNMENT IN REGS	101.25	7.38	12/1/2019	310	314	314
EL SALVADOR GOVERNMENT IN REGS	104.00	8.63	2/28/2029	330	338	343
EMIRATE OF DUBAI GOVERNME REGS	99.50	5.25	1/30/2043	630	578	627
EMIRATES AIRLINE REGS	101.11	4.50	2/6/2025	312	318	316
EMPRESA NACIONAL DEL PETR REGS	99.47	3.75	8/5/2026	510	478	507
ENERGY RESOURCES LLC	40.00	0.01	12/31/2049	474	210	190
ENERGY RESOURCES LLC	90.00	0.01	9/30/2022	1,932	1,910	1,739
EP PETROECUADOR VIA NOBLE REGS	99.75	6.92	9/24/2019	1,798	1,435	1,794
ESKOM HOLDINGS SOC LTD REGS	101.00	5.75	1/26/2021	200	171	202
ESKOM HOLDINGS SOC LTD REGS	101.97	6.75	8/6/2023	1,398	1,211	1,426
ESKOM HOLDINGS SOC LTD REGS	102.00	7.13	2/11/2025	810	717	826
ETHIOPIA INTERNATIONAL BO REGS	99.05	6.63	12/11/2024	2,393	2,194	2,370
EXPORT-IMPORT BANK OF IND REGS	97.90	3.38	8/5/2026	360	335	352
EXPORT-IMPORT BANK OF IND REGS	100.17	4.00	8/7/2017	330	340	331
EXPORT-IMPORT BANK OF IND REGS	103.97	4.00	1/14/2023	770	785	801
FERREXPO FINANCE PLC REGS	105.27	10.38	4/7/2019	300	233	316
FRANSHION DEVELOPMENT LTD REGS	111.78	6.75	4/15/2021	930	1,039	1,040
GABON GOVERNMENT INTERNAT REGS	97.37	6.38	12/12/2024	1,940	1,670	1,889
GABON GOVERNMENT INTERNAT REGS	99.59	6.95	6/16/2025	200	171	199
GAZPROM NEFT OAO VIA GPN REGS	101.56	4.38	9/19/2022	1,570	1,420	1,595
GAZPROM OAO VIA GAZ CAPIT REGS	111.03	9.25	4/23/2019	320	363	355
GAZPROM OAO VIA GAZ CAPIT REGS	133.25	8.63	4/28/2034	420	492	560
GEORGIA GOVERNMENT INTERN REGS	111.27	6.88	4/12/2021	800	887	890
GEORGIAN RAILWAY JSC REGS	109.81	7.75	7/11/2022	550	575	604
GHANA GOVERNMENT INTERNAT REGS	107.80	9.25	9/15/2022	550	572	593
GMO-ECDF FBO SOUTH CAROLINA	30.07	-		10,991	286,564	330,503
GOLDMAN SACHS PARTNERSHIP EMD	1.00	-		225,697	225,697	225,697
GUATEMALA GOVERNMENT BOND REGS	102.75	4.88	2/13/2028	1,210	1,232	1,243
HTA GROUP LTD/MAURITIUS REGS	100.77	9.13	3/8/2022	200	205	202
HUNGARY GOVERNMENT INTERNATION	111.25	5.38	2/21/2023	2,110	2,320	2,347
HUNGARY GOVERNMENT INTERNATION	112.57	5.38	3/25/2024	1,090	1,205	1,227
HUNGARY GOVERNMENT INTERNATION	114.34	5.75	11/22/2023	1,920	2,167	2,195
HUNGARY GOVERNMENT INTERNATION	149.00	7.63	3/29/2041	970	1,329	1,445
INDONESIA GOVERNMENT INTE REGS	103.11	4.13	1/15/2025	630	615	650
INDONESIA GOVERNMENT INTE REGS	107.06	5.13	1/15/2045	1,506	1,482	1,612

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INDONESIA GOVERNMENT INTE REGS	107.40	4.88	5/5/2021	660	688	709
INDONESIA GOVERNMENT INTE REGS	108.09	5.25	1/17/2042	499	538	539
INDONESIA GOVERNMENT INTE REGS	108.80	5.25	1/8/2047	861	924	937
INDONESIA GOVERNMENT INTE REGS	109.31	5.88	3/13/2020	277	305	303
INDONESIA GOVERNMENT INTE REGS	118.62	5.95	1/8/2046	1,213	1,373	1,439
INDONESIA GOVERNMENT INTE REGS	123.87	6.63	2/17/2037	511	632	633
INDONESIA GOVERNMENT INTE REGS	137.97	7.75	1/17/2038	760	1,009	1,049
INDONESIA GOVERNMENT INTE REGS	143.95	8.50	10/12/2035	475	695	684
INDUSTRIAL & COMMERCIAL B REGS	106.82	5.13	11/30/2020	650	699	694
INSTITUTO COSTARRICENSE D REGS	89.04	6.38	5/15/2043	370	284	329
INSTITUTO COSTARRICENSE D REGS	107.30	6.95	11/10/2021	200	213	215
IVORY COAST GOVERNMENT IN REGS	96.00	5.75	12/31/2032	4,235	3,772	4,066
IVORY COAST GOVERNMENT IN REGS	101.00	6.38	3/3/2028	570	522	576
JAMAICA GOVERNMENT INTERNATION	117.77	7.88	7/28/2045	690	697	813
JORDAN GOVERNMENT INTERNA REGS	99.40	5.75	1/31/2027	570	537	567
KAZAGRO NATIONAL MANAGEME REGS	99.54	4.63	5/24/2023	1,050	885	1,045
KAZAKHSTAN GOVERNMENT INT REGS	98.65	4.88	10/14/2044	500	427	493
KAZAKHSTAN GOVERNMENT INT REGS	108.65	5.13	7/21/2025	1,350	1,363	1,467
KAZAKHSTAN GOVERNMENT INT REGS	118.37	6.50	7/21/2045	1,060	1,075	1,255
KAZAKHSTAN TEMIR ZHOLY FI REGS	106.19	6.95	7/10/2042	1,270	1,150	1,349
KAZAKHSTAN TEMIR ZHOLY NA REGS	107.45	6.38	10/6/2020	610	626	655
KAZKOMMERTSBANK JSC REGS	95.78	5.50	12/21/2022	839	601	804
KAZMUNAYGAS NATIONAL CO J REGS	96.67	5.75	4/30/2043	840	725	812
KAZMUNAYGAS NATIONAL CO J REGS	105.79	9.13	7/2/2018	720	795	762
KAZMUNAYGAS NATIONAL CO J REGS	108.62	6.38	4/9/2021	610	624	663
KAZMUNAYGAS NATIONAL CO J REGS	108.62	7.00	5/5/2020	800	841	869
KENYA GOVERNMENT INTERNAT REGS	102.25	6.88	6/24/2024	570	519	583
KSA SUKUK LTD REGS	100.16	2.89	4/20/2022	1,500	1,506	1,502
KUWAIT INTERNATIONAL GOVE REGS	100.35	2.75	3/20/2022	720	727	723
LEBANON GOVERNMENT INTERN REGS	98.08	6.20	2/26/2025	560	544	549
LEBANON GOVERNMENT INTERN REGS	99.36	6.00	1/27/2023	370	371	368
LEBANON GOVERNMENT INTERN REGS	99.78	6.75	11/29/2027	540	541	539
LEBANON GOVERNMENT INTERN REGS	100.00	6.60	11/27/2026	1,280	1,246	1,280
LEBANON GOVERNMENT INTERN REGS	100.03	6.10	10/4/2022	1,190	1,156	1,190
LEBANON GOVERNMENT INTERN REGS	100.29	5.45	11/28/2019	670	672	672
LEBANON GOVERNMENT INTERN REGS	100.51	5.15	11/12/2018	220	221	221
LEBANON GOVERNMENT INTERN REGS	107.80	8.25	4/12/2021	1,200	1,298	1,294
LEBANON GOVERNMENT INTERNATION	102.00	6.38	3/9/2020	1,000	1,032	1,020
MAJAPAHIT HOLDING BV REGS	111.13	8.00	8/7/2019	590	666	656
MAJAPAHIT HOLDING BV REGS	111.75	7.75	1/20/2020	500	565	559
MARB BONDCO PLC REGS	96.63	7.00	3/15/2024	500	502	483
METINVEST BV REGS	90.50	9.37	12/31/2021	2,061	1,354	1,865
MEXICO GOVERNMENT INTERNATIONA	93.92	4.35	1/15/2047	584	582	548
MEXICO GOVERNMENT INTERNATIONA	97.61	4.60	1/23/2046	829	755	809
MEXICO GOVERNMENT INTERNATIONA	100.10	4.75	3/8/2044	512	477	513
MEXICO GOVERNMENT INTERNATIONA	103.75	5.75	10/12/2039	670	638	695
MEXICO GOVERNMENT INTERNATIONA	112.00	5.55	1/21/2045	584	610	654
MEXICO GOVERNMENT INTERNATIONA	117.88	6.05	1/11/2040	420	467	495
MHP SE REGS	101.50	7.75	5/10/2024	300	305	305
MHP SE REGS	105.53	8.25	4/2/2020	1,080	1,010	1,140
MONDRIAN EMERGING MARKETS DEBT	21.83	-		10,895	231,433	237,881
MOROCCO GOVERNMENT INTERN REGS	104.69	4.25	12/11/2022	1,957	1,973	2,049
MOROCCO GOVERNMENT INTERN REGS	110.85	5.50	12/11/2042	930	928	1,031
NAMIBIA INTERNATIONAL BON REGS	102.90	5.25	10/29/2025	570	505	587
NEW WORLD RESOURCES NV REGS	1.71	8.00	4/7/2020	534	175	9
OILFLOW SPV 1 DAC REGS	104.72	12.00	1/13/2022	700	721	733

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
OMAN GOVERNMENT INTERNATI REGS	98.35	4.75	6/15/2026	829	846	815
OMAN GOVERNMENT INTERNATI REGS	102.05	6.50	3/8/2047	1,060	1,109	1,082
PAKISTAN GOVERNMENT INTER REGS	105.46	7.25	4/15/2019	1,450	1,499	1,529
PAKISTAN GOVERNMENT INTER REGS	113.47	8.25	4/15/2024	1,441	1,559	1,635
PAKISTAN GOVERNMENT INTER REGS	114.49	8.25	9/30/2025	1,014	1,058	1,161
PANAMA GOVERNMENT INTERNATIONA	98.25	4.30	4/29/2053	920	791	904
PANAMA GOVERNMENT INTERNATIONA	101.25	4.50	5/15/2047	490	489	496
PANAMA GOVERNMENT INTERNATIONA	105.00	4.00	9/22/2024	450	451	473
PANAMA GOVERNMENT INTERNATIONA	127.00	7.13	1/29/2026	160	201	203
PANAMA GOVERNMENT INTERNATIONA	128.75	6.70	1/26/2036	820	997	1,056
PANAMA GOVERNMENT INTERNATIONA	142.50	8.88	9/30/2027	500	700	713
PANAMA GOVERNMENT INTERNATIONA	147.50	9.38	4/1/2029	410	596	605
PARAGUAY GOVERNMENT INTER REGS	102.63	4.70	3/27/2027	382	393	392
PARAGUAY GOVERNMENT INTER REGS	104.19	4.63	1/25/2023	580	595	604
PERTAMINA PERSERO PT REGS	107.95	6.00	5/3/2042	410	351	443
PERUSAHAAN LISTRIK NEGARA 144A	100.30	5.25	5/15/2047	445	438	446
PERUSAHAAN LISTRIK NEGARA REGS	109.00	5.50	11/22/2021	1,460	1,552	1,591
PERUSAHAAN PENERBIT SBSN REGS	103.13	4.33	5/28/2025	490	477	505
PERUSAHAAN PENERBIT SBSN REGS	104.13	4.55	3/29/2026	920	939	958
PERUVIAN GOVERNMENT INTERNATIO	121.15	5.63	11/18/2050	2,141	2,439	2,594
PERUVIAN GOVERNMENT INTERNATIO	130.60	7.35	7/21/2025	1,670	2,131	2,181
PERUVIAN GOVERNMENT INTERNATIO	153.25	8.75	11/21/2033	1,600	2,341	2,452
PETROBRAS GLOBAL FINANCE BV	88.56	6.85	6/5/2115	270	189	239
PETROBRAS GLOBAL FINANCE BV	94.75	6.88	1/20/2040	2,475	1,967	2,345
PETROLEOS DE VENEZUELA SA REGS	36.00	5.38	4/12/2027	610	209	220
PETROLEOS DE VENEZUELA SA REGS	46.53	9.75	5/17/2035	1,673	726	778
PETROLEOS DE VENEZUELA SA REGS	48.75	9.00	11/17/2021	1,355	579	661
PETROLEOS DE VENEZUELA SA REGS	56.00	12.75	2/17/2022	682	350	382
PETROLEOS DE VENEZUELA SA REGS	72.10	8.50	10/27/2020	9,125	6,758	6,579
PETROLEOS DE VENEZUELA SA REGS	87.50	8.50	11/2/2017	442	290	386
PETROLEOS DEL PERU SA 144A	101.00	5.63	6/19/2047	639	639	645
PETROLEOS MEXICANOS	88.40	5.50	6/27/2044	278	229	246
PETROLEOS MEXICANOS	88.65	5.63	1/23/2046	1,070	894	949
PETROLEOS MEXICANOS	99.30	6.50	6/2/2041	730	685	725
PETROLEOS MEXICANOS	100.99	6.75	9/21/2047	1,596	1,440	1,612
PETROLEOS MEXICANOS	107.20	6.00	3/5/2020	340	368	364
PETROLEOS MEXICANOS	110.80	6.88	8/4/2026	1,230	1,340	1,363
PETRONAS CAPITAL LTD REGS	106.32	5.25	8/12/2019	670	731	712
PETRONAS CAPITAL LTD REGS	123.68	7.88	5/22/2022	320	400	396
PHILIPPINE GOVERNMENT INTERNAT	134.24	6.38	10/23/2034	840	1,123	1,128
PHILIPPINE GOVERNMENT INTERNAT	144.24	7.75	1/14/2031	1,020	1,469	1,471
PHILIPPINE GOVERNMENT INTERNAT	154.09	10.63	3/16/2025	510	808	786
PHILIPPINE GOVERNMENT INTERNAT	160.26	9.50	2/2/2030	1,210	1,937	1,939
POWER SECTOR ASSETS & LIA REGS	128.90	7.39	12/2/2024	1,200	1,562	1,547
QGOG ATLANTIC / ALASKAN R REGS	97.00	5.25	7/30/2019	276	203	268
QGOG CONSTELLATION SA REGS	71.25	6.25	11/9/2019	2,335	1,109	1,664
REPUBLIC OF BELARUS INTER 144A	102.05	7.63	6/29/2027	1,500	1,500	1,531
REPUBLIC OF BELARUS INTER 144A	102.10	6.88	2/28/2023	1,890	1,869	1,930
REPUBLIC OF BELARUS INTER REGS	102.56	8.95	1/26/2018	5,324	5,497	5,460
REPUBLIC OF CAMEROON INTE REGS	118.00	9.50	11/19/2025	200	198	236
REPUBLIC OF POLAND GOVERNMENT	101.75	3.00	3/17/2023	280	280	285
REPUBLIC OF POLAND GOVERNMENT	111.00	5.00	3/23/2022	620	691	688
REPUBLIC OF SOUTH AFRICA GOVER	92.37	5.00	10/12/2046	1,762	1,687	1,628
REPUBLIC OF SOUTH AFRICA GOVER	93.41	4.30	10/12/2028	2,364	2,333	2,208
REPUBLIC OF SOUTH AFRICA GOVER	100.20	4.88	4/14/2026	1,040	1,037	1,042
REPUBLIC OF SOUTH AFRICA GOVER	105.99	5.50	3/9/2020	430	459	456

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REPUBLIC OF SOUTH AFRICA GOVER	109.19	5.88	5/30/2022	1,152	1,262	1,258
REPUBLIC OF SURINAME REGS	102.50	9.25	10/26/2026	956	942	980
ROMANIAN GOVERNMENT INTER REGS	106.08	4.38	8/22/2023	2,470	2,596	2,620
ROMANIAN GOVERNMENT INTER REGS	116.00	6.75	2/7/2022	2,520	2,981	2,923
ROMANIAN GOVERNMENT INTER REGS	126.90	6.13	1/22/2044	190	223	241
RUSSIAN FOREIGN BOND - EU 144A	100.70	5.25	6/23/2047	1,400	1,400	1,410
SAUDI GOVERNMENT INTERNAT REGS	101.90	4.50	10/26/2046	220	211	224
SBERBANK OF RUSSIA VIA SB REGS	102.80	5.25	5/23/2023	1,350	1,302	1,388
SCF CAPITAL DESIGNATED AC REGS	103.38	5.38	6/16/2023	957	1,001	989
SECOND PAKISTAN INTERNATI REGS	105.44	6.75	12/3/2019	1,220	1,263	1,286
SENEGAL GOVERNMENT INTERN 144A	101.47	6.25	5/23/2033	862	861	875
SENEGAL GOVERNMENT INTERN REGS	114.03	8.75	5/13/2021	440	470	502
SERBIA INTERNATIONAL BOND REGS	104.18	4.88	2/25/2020	810	833	844
SERBIA INTERNATIONAL BOND REGS	115.51	7.25	9/28/2021	400	457	462
SEVEN ENERGY FINANCE LTD REGS	28.00	10.25	10/11/2021	1,420	810	398
SINOCHEM OVERSEAS CAPITAL REGS	105.54	4.50	11/12/2020	1,010	1,062	1,066
SINOCHEM OVERSEAS CAPITAL REGS	128.20	6.30	11/12/2040	420	512	538
SINOPEC GROUP OVERSEAS DE REGS	110.67	4.88	5/17/2042	400	413	443
SOUTHERN GAS CORRIDOR CJS REGS	108.25	6.88	3/24/2026	1,920	2,043	2,078
SRI LANKA GOVERNMENT INTE 144A	99.84	6.20	5/11/2027	379	379	378
SRI LANKA GOVERNMENT INTE REGS	105.34	6.83	7/18/2026	392	415	413
STATE OIL CO OF THE AZERB REGS	96.12	4.75	3/13/2023	460	409	442
STATE OIL CO OF THE AZERB REGS	105.03	6.95	3/18/2030	910	849	956
STATE SAVINGS BANK OF UKR REGS	102.25	9.63	3/20/2025	420	394	429
THIRD PAKISTAN INTERNATIO REGS	104.02	5.50	10/13/2021	832	850	865
TURKEY GOVERNMENT INTERNATIONA	88.68	4.88	4/16/2043	520	469	461
TURKEY GOVERNMENT INTERNATIONA	93.80	3.25	3/23/2023	490	452	460
TURKEY GOVERNMENT INTERNATIONA	100.12	7.50	7/14/2017	650	690	651
TURKEY GOVERNMENT INTERNATIONA	102.35	6.00	1/14/2041	590	618	604
TURKEY GOVERNMENT INTERNATIONA	103.10	6.75	4/3/2018	1,110	1,200	1,144
TURKEY GOVERNMENT INTERNATIONA	105.75	5.75	3/22/2024	600	647	635
TURKEY GOVERNMENT INTERNATIONA	106.00	5.63	3/30/2021	210	226	223
TURKEY GOVERNMENT INTERNATIONA	106.48	6.00	3/25/2027	420	431	447
TURKEY GOVERNMENT INTERNATIONA	106.53	7.00	3/11/2019	370	411	394
TURKEY GOVERNMENT INTERNATIONA	108.64	6.25	9/26/2022	540	597	587
TURKEY GOVERNMENT INTERNATIONA	109.34	7.00	6/5/2020	360	408	394
TURKEY GOVERNMENT INTERNATIONA	109.50	7.50	11/7/2019	300	342	329
TURKEY GOVERNMENT INTERNATIONA	111.43	6.75	5/30/2040	390	443	435
TURKEY GOVERNMENT INTERNATIONA	112.42	6.88	3/17/2036	230	264	259
TURKEY GOVERNMENT INTERNATIONA	115.80	7.38	2/5/2025	820	980	950
UKRAINE GOVERNMENT INTERN REGS	96.86	7.75	9/1/2027	710	628	688
UKRAINE GOVERNMENT INTERN REGS	97.70	7.75	9/1/2025	600	538	586
UKRAINE GOVERNMENT INTERN REGS	98.03	7.75	9/1/2024	330	295	324
UKRAINE GOVERNMENT INTERN REGS	99.00	7.75	9/1/2023	560	508	554
UKRAINE GOVERNMENT INTERN REGS	100.50	7.75	9/1/2022	300	275	302
UKRAINE GOVERNMENT INTERN REGS	102.40	7.75	9/1/2020	190	178	195
UKRAINE RAILWAYS VIA SHOR REGS	101.31	9.88	9/15/2021	430	415	436
UKREXIMBANK VIA BIZ FINAN REGS	102.24	9.75	1/22/2025	630	589	644
URUGUAY GOVERNMENT INTERNATION	92.00	4.13	11/20/2045	630	508	580
URUGUAY GOVERNMENT INTERNATION	101.80	5.10	6/18/2050	540	476	550
URUGUAY GOVERNMENT INTERNATION	108.65	4.50	8/14/2024	1,210	1,249	1,315
URUGUAY GOVERNMENT INTERNATION	135.00	7.63	3/21/2036	710	890	959
URUGUAY GOVERNMENT INTERNATION	136.00	7.88	1/15/2033	960	1,214	1,306
VENEZUELA GOVERNMENT INTE REGS	42.25	7.65	4/21/2025	490	194	207
VENEZUELA GOVERNMENT INTE REGS	43.00	8.25	10/13/2024	2,600	1,097	1,118
VENEZUELA GOVERNMENT INTE REGS	44.25	9.00	5/7/2023	984	399	435

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VENEZUELA GOVERNMENT INTE REGS	44.25	9.25	5/7/2028	1,646	668	728
VENEZUELA GOVERNMENT INTE REGS	45.00	6.00	12/9/2020	646	259	291
VENEZUELA GOVERNMENT INTE REGS	50.50	11.95	8/5/2031	9,836	4,927	4,967
VENEZUELA GOVERNMENT INTE REGS	50.75	7.75	10/13/2019	1,088	452	552
VENEZUELA GOVERNMENT INTE REGS	51.50	11.75	10/21/2026	6,531	3,268	3,364
VENEZUELA GOVERNMENT INTE REGS	53.75	12.75	8/23/2022	1,148	566	617
VENEZUELA GOVERNMENT INTERNATI	49.50	9.25	9/15/2027	1,037	458	513
VIETNAM GOVERNMENT INTERN REGS	105.09	4.80	11/19/2024	1,058	1,061	1,112
VIETNAM GOVERNMENT INTERN REGS	109.02	6.75	1/29/2020	1,270	1,410	1,385
VNESHECONOMBANK VIA VEB F REGS	101.12	5.45	11/22/2017	510	522	516
VNESHECONOMBANK VIA VEB F REGS	107.14	6.03	7/5/2022	540	532	579
VNESHECONOMBANK VIA VEB F REGS	107.23	5.94	11/21/2023	1,390	1,373	1,491
VNESHECONOMBANK VIA VEB F REGS	108.66	6.90	7/9/2020	330	345	359
WAKALA GLOBAL SUKUK BHD REGS	108.06	4.65	7/6/2021	530	578	573
WELLINGTON EMERGING LOCAL DEBT	7.18	-		62,836	424,922	451,161
ZAMBIA GOVERNMENT INTERNA REGS	93.65	5.38	9/20/2022	200	183	187
ZAMBIA GOVERNMENT INTERNA REGS	104.26	8.50	4/14/2024	380	319	396
ZAMBIA GOVERNMENT INTERNA REGS	106.52	8.97	7/30/2027	2,440	2,182	2,599
ZHAIKMUNAI LLP REGS	100.20	6.38	2/14/2019	790	706	792
ZHAIKMUNAI LLP REGS	101.10	7.13	11/13/2019	1,385	1,179	1,400
Emerging Markets Debt				636,758	\$ 1,455,857	\$ 1,544,459
Emerging Markets Debt Receivable						5,745
Total Emerging Markets Debt						\$ 1,550,204

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Mixed Credit						
90DAY EURO DOLLAR FUT DEC 19	0.24	-	12/16/2019	1	1,539	745
A SCHULMAN INC	105.75	6.88	6/1/2023	2,000	2,054	2,115
A VOCE CLO LTD 1A A1R 144A	99.97	2.32	7/15/2026	3,100	3,100	3,099
AABS 1/13 SERIES A TL	100.00	-	1/10/2038	2,576	2,565	2,576
AASET 2017-1 TRUST 1A A 144A	100.16	3.97	5/16/2042	6,200	6,200	6,210
AASET 2017-1 TRUST 1A B 144A	100.07	5.93	5/16/2042	1,000	1,000	1,001
ABB CONCISE 6/16 TL	99.94	0.43	6/15/2023	625	620	625
ABPCI DIRECT LENDIN 1A A2 144A	100.25	3.19	7/20/2029	1,000	1,000	1,002
ABPCI DIRECT LENDING 1A A 144A	99.58	4.08	12/22/2028	2,000	1,995	1,992
ACCUDYNE INDUSTRIES BORRO 144A	100.00	7.75	12/15/2020	867	878	867
ACCURIDE 11/16 TLB	100.50	-	11/10/2023	1,045	1,016	1,051
ACIS CLO 2013-2 LTD 2A ER 144A	100.00	5.41	10/14/2022	1,000	1,000	1,000
ACIS CLO 2013-2 LTD 2A FR 144A	100.00	6.76	10/14/2022	3,355	3,355	3,355
ACIS CLO 2014-4 LTD 4A C 144A	99.31	3.72	5/1/2026	1,000	951	993
ACIS CLO 2015-6 LTD 6A C 144A	100.03	4.54	5/1/2027	1,250	1,214	1,250
ACOSTA 4/15 TLB1	89.20	0.01	9/26/2021	5,375	5,333	4,795
ACRISURE 11/16 TL	100.83	-	11/3/2023	1,097	1,087	1,106
ADAGIO II CLO PLC X D1 REGS	113.22	1.37	1/15/2021	1,880	1,859	2,129
ADAGIO III CLO PLC X D REGS	112.25	1.31	9/15/2022	5,490	5,563	6,163
ADVANCED COMPELTED 1/15 USD	91.25	1.19	1/31/2023	500	467	456
ADVANTAGE SALES 7/14 TL	95.69	0.01	7/23/2021	3,684	3,679	3,525
AFFINITY GAMING 6/16 TL	100.56	0.01	7/1/2023	0	0	0
AFFORDABLE CARE 10/15 TL	100.00	0.02	10/24/2022	985	965	985
AIM AVIATION FINANC 1A B1 144A	98.13	5.07	2/15/2040	833	844	818
AIMCO CLO SERIES 201 AA C 144A	100.39	4.46	1/15/2028	3,000	3,015	3,012
AIR CANADA 5/17 TLB	100.34	0.28	10/6/2023	436	434	437
AIR MEDICAL 4/15 COV-LITE TLB	98.03	0.01	4/28/2022	3,021	2,985	2,962
AIRCASTLE LTD	101.94	4.13	5/1/2024	1,567	1,567	1,597
AIRLIE CLO 2006-II L 2A C 144A	99.54	2.61	12/20/2020	5,175	4,946	5,151
AIT 4/17 COV-LITE TLB1	100.25	0.02	4/3/2023	3,382	3,322	3,390
AKORN 11/13 COV-LITE TLB	100.75	0.02	4/16/2021	2,000	1,995	2,015
ALBERTSON'S 12/16 B6 TLB	98.72	-	6/22/2023	357	349	353
ALBERTSON'S 12/16 TLB4	98.64	-	8/25/2021	1,576	1,580	1,555
ALBERTSON'S 5/17 B6 TL	-	0.05	6/22/2023	-	-	-
ALBERTSON'S 6/17 TLB4	-	0.01	8/25/2021	-	-	-
ALERE 6/15 COV-LITE TLB	100.18	-	6/20/2022	1,985	1,980	1,988
ALERE INC	100.13	7.25	7/1/2018	2,363	2,404	2,366
ALERE INC	101.50	6.50	6/15/2020	1,066	1,062	1,082
ALESCO PREFERRED FU 2X A1 REGS	96.50	1.62	1/30/2034	950	924	917
ALESCO PREFERRED FU 9A A1 144A	78.50	1.65	6/23/2036	13,595	10,734	10,672
ALION SCIENCE & TECHNOLOGY	99.92	0.02	8/19/2021	3,958	3,943	3,954
ALIXPARTNERS 4/17 COV-LITE TLB	100.38	0.01	4/4/2024	863	861	866
ALLEGHENY TECHNOLOGIES INC	100.25	5.95	1/15/2021	2,448	2,459	2,454
ALLEGIANTE TRAVEL CO	103.75	5.50	7/15/2019	3,000	3,045	3,113
ALLIANCE RESOURCE OPERATI 144A	105.13	7.50	5/1/2025	539	539	567
ALLIANT INSURANCE 7/15	99.80	0.81	8/12/2022	3,877	3,863	3,869
ALLISON TRANSMISSION INC 144A	102.50	5.00	10/1/2024	2,000	2,035	2,050
ALLTECH 12/16 UNSECURED TL	112.62	-	12/22/2020	2,204	2,273	2,483
ALM X LTD 10A C 144A	100.24	4.46	1/15/2025	2,500	2,124	2,506
ALM XIV LTD 14A C 144A	101.08	4.62	7/28/2026	250	250	253
ALTICE FINANCING SA 144A	106.09	6.63	2/15/2023	3,000	3,132	3,183
ALTICE LUXEMBOURG SA 144A	109.63	7.63	2/15/2025	1,800	1,925	1,973
ALVOGEN PHARMA 3/15 COV-LITE	98.25	-	4/1/2022	3,700	3,661	3,635
AMERICAN AIRLINES GROUP I 144A	105.31	5.50	10/1/2019	6,005	6,200	6,324
AMERICAN AXLE 3/17 COV-LITE	99.00	0.05	4/6/2024	757	755	749

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AMERICAN EQUITY INVESTMENT LIF	102.94	5.00	6/15/2027	3,300	3,298	3,397
AMERICAN HOME MORTGAGE 1 12A1	86.60	1.62	3/25/2046	4,398	3,670	3,809
AMERICAN HOME MORTGAGE AS 1 A1	64.93	1.43	2/25/2047	2,736	1,682	1,776
AMERICAN MIDSTREAM PARTNE 144A	100.25	8.50	12/15/2021	550	553	551
AMERICAN SEAFOODS 8/15 TL	100.17	-	8/19/2021	921	908	922
AMERICAN TIRE DISTRIBUTORS	100.47	0.02	9/1/2021	258	252	259
AMERICAN TIRE DISTRIBUTORS	100.47	0.02	9/1/2021	3,090	3,012	3,105
AMERIFORGE 1/13 COV-LITE TL	53.00	-	1/22/2020	1,024	548	543
AMMC CLO XIV LTD 14A A3L 144A	100.25	3.96	7/27/2026	3,500	3,448	3,509
AMR 10/16 (2023) TLB	99.99	0.02	4/28/2023	1,553	1,541	1,553
AMR 12/16 TLB	100.02	0.16	12/14/2023	2,229	2,223	2,229
AMSPEC 7/16 DELAYED TL	99.50	1.16	7/1/2022	105	105	105
AMSPEC 7/16TL	99.50	1.52	7/1/2022	890	881	886
AMSTED INDUSTRIES INC 144A	103.50	5.38	9/15/2024	1,875	1,852	1,941
AMWINS 1/17 COV-LITE TLB	99.94	0.27	1/25/2024	956	954	955
ANCHOR GLASS 12/16 COV-LITE TL	100.45	0.28	12/7/2023	277	275	278
ANCHORAGE CREDIT FUN 1A C 144A	100.07	6.30	7/28/2030	2,000	2,000	2,001
ANCHORAGE CREDIT FUN 4A B 144A	98.96	4.50	2/15/2035	2,000	2,000	1,979
AOT BEDDING 10/16 2ND LIEN	-	1.38	11/8/2024	-	-	-
AOT BEDDING 11/16 COV-LITE TL	99.84	0.70	11/8/2023	1,663	1,648	1,660
APIDOS CLO XII 12A E 144A	100.00	5.56	4/15/2025	595	595	595
APIDOS CLO XVIII 18A CR 144A	100.09	4.40	7/22/2026	250	250	250
APOLLO AVIATION 12/14 SERIES C	100.38	-	12/31/2018	267	267	268
APOLLO AVIATION SECU 1A B 144A	100.50	6.50	3/17/2036	875	857	879
APOLLO AVIATION SECURITIZA 2 A	100.12	4.21	11/15/2041	1,894	1,894	1,896
APOLLO AVIATION SECURITIZA 2 B	100.26	5.93	11/15/2041	1,894	1,894	1,899
APOLLO AVIATION SECURITIZA 2 C	100.22	7.87	11/15/2041	883	883	885
APPLIED SYSTEMS 1/14 COV-LITE	100.58	0.01	1/25/2021	1,718	1,717	1,728
APPLIED SYSTEMS 1/14 COV-LITE	100.88	0.02	1/24/2022	989	992	998
APPROACH RESOURCES INC	3.37	-		108	111	363
APPVION INC 144A	52.00	9.00	6/1/2020	1,620	943	842
ARCTIC LNG CARRIERS 5/17 TL	99.63	0.02	5/18/2023	1,250	1,238	1,245
ARDAGH PACKAGING FINANCE 144A	102.46	4.63	5/15/2023	992	996	1,016
ARDAGH PACKAGING FINANCE 144A	105.00	6.00	2/15/2025	489	496	513
ARES EURO CLO I BV 1X E REGS	114.16	3.36	5/15/2024	5,415	5,687	6,182
ARES EUROPEAN CLO II 1X D REGS	113.94	1.51	8/15/2024	1,750	1,742	1,994
ARES EUROPEAN CLO VI 7X C REGS	114.08	2.97	7/16/2028	1,645	1,794	1,877
ARES XXV CLO LTD 3A SUB 144A	12.63	-	1/17/2024	2,750	1,268	347
ARES XXVI CLO LTD 1A D 144A	100.02	4.91	4/15/2025	1,600	1,587	1,600
ARES XXVIII CLO LTD 3A DR 144A	100.00	4.41	10/17/2024	335	335	335
ARIA ENERGY OPERATING LLC TL	99.63	0.48	5/18/2022	2,431	2,439	2,422
ARUBA INVESTMENTS (ANGUS) 6/15	99.96	0.01	2/2/2022	1,959	1,954	1,958
ASHLAND (8/11) TLB	99.97	-	8/23/2018	299	299	299
ASHLAND 5/17 COV-LITE TLB	100.31	0.08	5/24/2024	299	299	300
ASTORIA ENERGY 12/14 TLB	99.81	0.01	12/24/2021	4,328	4,187	4,320
ASURION 1/17 COV-LITE	100.41	0.01	8/4/2022	975	970	979
ASURION 12/16 COV-LITE TLB2	100.59	-	7/8/2020	587	554	591
ASURION 4/17 COV-LITE B5 TLB	100.50	0.01	11/3/2023	379	377	381
ATKORE 12/16 COVE-LITE TL	100.25	0.01	12/22/2023	715	713	717
ATLAS 2014-1 12/14 SERIES A TL	100.13	-	12/31/2018	5,306	5,274	5,313
ATRIUM INNOVATIONS 2/14 (USD)	100.31	0.01	2/15/2021	1,913	1,890	1,919
ATRIUM X 10A E 144A	99.65	5.52	7/16/2025	1,190	1,186	1,186
AVANTOR 2/17 TL	100.17	0.01	12/31/2020	2,036	2,031	2,039
AVERY POINT III CL 3A INC 144A	49.20	-	1/18/2025	2,500	766	1,230
AVERY POINT III CLO 3A D 144A	99.22	4.86	1/18/2025	1,230	1,152	1,220
AVOCA CLO VII PLC X D1 REGS	112.57	1.00	5/16/2024	620	631	698

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AVOCA CLO VIII LTD X D REGS	114.11	1.56	10/15/2023	1,850	1,791	2,111
AVOCA CLO XIII DAC 13X E REGS	114.21	5.17	12/29/2027	655	696	748
AVOLON 3/17 COV-LITE TLB2	100.59	0.12	3/21/2022	1,502	1,494	1,510
AWAS AVIATION 7/12 TL	100.19	0.80	7/16/2018	875	877	877
AXIUS EUROPE CLO SA 1X C REGS	114.27	1.75	11/15/2023	330	346	377
BABSON CLO LTD 2013- IA C 144A	100.02	3.86	4/20/2025	400	399	400
BABSON CLO LTD 2013- IA D 144A	99.78	4.66	4/20/2025	350	341	349
BABSON CLO LTD 2014 IIA D 144A	100.00	4.76	10/17/2026	2,215	2,091	2,215
BABSON EURO CLO 2014 1X E REGS	112.12	4.27	4/15/2027	5,510	5,796	6,178
BABSON EURO CLO 2015 1X E REGS	113.95	4.75	10/25/2029	345	392	393
BAKERCORP 2/13 COV-LITE TL	95.44	0.76	2/28/2020	3,474	3,264	3,316
BANC OF AMERICA FUN R1 A5 144A	90.82	1.00	11/3/2041	1	1	1
BANC OF AMERICA MORTGAG 1 2A17	94.27	6.00	1/25/2037	1,430	1,319	1,348
BANK OF AMERICA CORP	108.64	0.06	12/29/2049	5,035	5,217	5,470
BANK OF AMERICA CORP	111.19	0.07	10/29/2049	139	151	155
BANK OF AMERICA CORP	112.13	0.06	12/29/2049	1,551	1,618	1,739
BANK OF NEW YORK MELLON CORP/T	100.86	0.05	12/29/2049	2,150	2,082	2,168
BASS PRO SHOPS 11/16 COV-LITE	97.05	0.02	12/15/2023	3,209	3,179	3,114
BASS PRO SHOPS 5/15 TLB	-	0.12	6/5/2020	-	-	-
BAYVIEW OPPORTUNIT RN3 A1 144A	100.55	3.60	9/29/2031	1,619	1,620	1,628
BELK 12/15 COV-LITE TL	84.85	1.01	12/12/2022	845	718	717
BERLIN PACKAGING 9/14 2ND LIEN	100.83	0.65	9/30/2022	1,000	983	1,008
BERRY PLASTICS 1/17 TLI	100.06	-	10/1/2022	1,795	1,801	1,796
BERRY PLASTICS 1/17 TLJ	99.96	-	1/12/2024	1,845	1,851	1,845
BEVERAGES & MORE INC 144A	97.25	11.50	6/15/2022	150	147	146
BHP BILLITON FINANCE USA 144A	114.26	6.75	10/19/2075	2,650	2,653	3,028
BIOPLAN 5/15 COV-LITE TL	99.38	0.02	9/23/2021	669	586	665
BLACK DIAMOND CLO 20 1X D REGS	100.02	2.52	4/29/2019	4,996	4,633	4,997
BLACKBOARD 10/16 TLB4	99.38	1.27	6/30/2021	2,456	2,459	2,441
BLOCK COMMUNICATIONS INC 144A	107.25	6.88	2/15/2025	1,087	1,087	1,166
BLUE NILE 1/17 TL	99.25	0.02	1/20/2023	500	485	496
BLUEMOUNTAIN CLO 201 1A D 144A	100.55	4.62	4/30/2026	250	247	251
BMC SOFTWARE 4/17 (EUR)	114.32	-	9/10/2022	480	500	549
BMC SOFTWARE 4/17 (USD)	100.14	0.01	9/10/2022	4,155	4,021	4,161
BMC SOFTWARE 4/17 (USD) COV-	-	0.01	9/10/2022	-	-	-
BNPP IP CLO 2014-II 2A C 144A	99.99	4.17	10/30/2025	3,250	3,177	3,250
BOOTS BARN HOLDINGS	96.64	0.02	6/24/2021	1,865	1,846	1,802
BOOZ ALLEN HAMILTON INC 144A	98.25	5.13	5/1/2025	282	282	277
BOSPHORUS CLO III DA 3X D REGS	114.52	3.05	4/15/2027	445	481	510
BOYD 5/17 COV-LITE TL	99.00	0.25	5/16/2024	3,237	3,210	3,205
BOYD GAMING 3/17 COV-LITE TLB	100.19	0.03	9/15/2023	3,803	3,770	3,810
BRICKMAN GROUP 12/13 COV-LITE	100.05	0.14	12/18/2020	1,931	1,920	1,932
BRIDGEPORT CLO II LT 2A B 144A	97.95	2.02	6/18/2021	3,000	2,816	2,938
BRIDGEPORT CLO II LT 2A C 144A	99.99	3.52	6/18/2021	1,500	1,397	1,500
BROADSTREET PARTNERS 11/16	101.38	0.02	11/8/2023	1,367	1,354	1,386
BROOKFIELD RESIDENTIAL PR 144A	103.25	6.50	12/15/2020	2,000	2,038	2,065
BUMBLE BEE HOLDINGS INC 144A	100.25	9.00	12/15/2017	2,475	2,592	2,481
BURGER KING 2/17 COV-LITE TLB3	99.72	0.01	2/16/2024	430	429	429
BWAY 3/17 TLB	-	0.31	4/3/2024	-	-	-
C&S GROUP ENTERPRISES LLC 144A	98.50	5.38	7/15/2022	1,625	1,584	1,601
CABLE ONE 4/17 TLB	100.25	0.56	4/12/2024	284	283	284
CABLEVISION SYSTEMS 3/17 TLB	99.23	0.12	7/15/2025	3,184	3,169	3,160
CADOGAN SQUARE CLO I 3X D REGS	114.04	1.16	1/17/2023	3,900	3,973	4,447
CAESARS ENT HARRAH'S 10/13 TLB	100.48	-	10/11/2020	2,216	2,126	2,227
CAESARS GROWTH (HARRAH'S) 4/17	100.43	0.01	5/8/2021	2,707	2,456	2,719
CAJUN GLOBAL LLC 1A A2 144A	101.97	5.96	2/20/2041	2,905	2,901	2,962

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
CALIBER COLLISION 1/17	100.29	0.01	1/18/2024	285	284	285
CALIBER COLLISION 2/17	100.29	-	2/1/2024	29	29	29
CAMPING WORLD 11/16 COV-LITE	100.40	0.31	11/8/2023	1,415	1,408	1,420
CAPITAL ONE FINANCIAL CORP	100.49	1.94	5/12/2020	5,225	5,238	5,250
CAPMARK MILITARY H AET2 A 144A	106.49	6.06	10/10/2052	970	971	1,032
CARDTRONICS INC / CARDTRO 144A	103.00	5.50	5/1/2025	1,036	1,036	1,067
CARLSON TRAVEL INC 144A	101.75	6.75	12/15/2023	765	765	778
CARLSON TRAVEL INC 144A	102.38	9.50	12/15/2024	1,521	1,557	1,557
CARLYLE GLOBAL MARKE 1X E REGS	112.11	4.67	4/15/2027	1,750	1,844	1,962
CARLYLE GLOBAL MARKE 2X D REGS	112.96	4.76	8/15/2027	2,112	2,258	2,386
CARLYLE GLOBAL MARKE 3X C REGS	114.16	3.07	11/15/2027	2,430	2,654	2,774
CARROLS RESTAURANT GROUP INC	106.38	8.00	5/1/2022	1,300	1,380	1,383
CASPIAN SC HOLDINGS	1.16	-		203,028	203,028	236,396
CAST & CREW ENTERTAINMENT 1/17	100.08	0.01	8/12/2022	4,029	3,991	4,033
CASTLE MANAGEMENT 12/16 RC	97.43	0.97	12/23/2021	600	600	585
CASTLE MANAGEMENT 12/16 TL	98.25	0.02	12/23/2022	1,493	1,477	1,466
CASTLE PARK CLO DESI 1X D REGS	114.04	5.27	1/15/2028	1,460	1,548	1,665
CASTLELAKE AIRCRAFT SECURI 1 B	100.50	7.50	2/15/2029	1,546	1,573	1,554
CATALINA MARKETING 4/14	83.13	0.01	4/9/2021	3,393	2,935	2,821
CATAMARAN CLO 2012- 1A CR 144A	100.00	4.12	12/20/2023	1,200	1,200	1,200
CATAMARAN CLO 2014-1 1A B 144A	99.50	3.81	4/20/2026	2,250	2,071	2,239
CAVALRY CLO V LTD 5A D 144A	99.77	4.66	1/16/2024	3,250	3,031	3,242
CC RECIEVABLES ACQ LLC 17-1 A2	100.00	0.01	9/16/2019	1,130	1,130	1,130
CCC INFORMATION 3/17 COV-LITE	99.58	-	3/31/2024	2,147	2,141	2,137
CCO HOLDINGS LLC / CCO HO 144A	102.25	5.13	5/1/2027	723	716	739
CCP IRS R US0003M P 1.707%	0.10	1.71	12/16/2019	(3,000)	(0)	(3)
CCP_IRS R US0003M P 1.707%	-	0.81	12/16/2019	3,000	0	0
CELF LOAN PARTNERS I 1X C REGS	-	0.32	5/3/2023	-	-	-
CELF LOAN PARTNERS I 1X C REGS	-	0.33	11/1/2023	-	-	-
CELF LOAN PARTNERS I 1X D REGS	113.84	1.10	5/3/2023	1,750	1,781	1,992
CENT CLO 21 LTD 21A C 144A	98.20	4.67	7/27/2026	4,400	3,612	4,321
CENT CLO 22 LTD 22A C 144A	99.50	4.93	11/7/2026	2,000	1,666	1,990
CENTURYLINK 2/17 BRIDGE	99.50	-	2/8/2018	420	418	418
CENTURYLINK 2/17 TLB	98.81	0.01	1/31/2025	2,126	2,115	2,100
CEQUEL/SUDDENLINK 3/17	99.00	0.05	7/28/2025	1,723	1,714	1,706
CERBERUS LOAN FUNDIN 2A B 144A	100.48	4.16	11/15/2027	2,000	2,000	2,010
CERBERUS LOAN FUNDIN 3A A 144A	99.69	3.62	1/15/2028	3,000	3,000	2,991
CERIDIAN 11/14 TL	99.19	-	9/15/2020	189	188	187
CHANGE HEALTHCARE HOLDING 144A	102.00	5.75	3/1/2025	997	997	1,017
CHARTER COMM OPERATING 1/17 F1	-	0.01	1/3/2021	-	-	-
CHARTER COMMUNICATIONS OP 144A	105.79	5.38	5/1/2047	1,500	1,598	1,587
CHARTER NEX 5/17 COV-LITE TLB	99.94	0.01	5/16/2024	1,303	1,303	1,302
CHEMOURS CO/THE	103.24	5.38	5/15/2027	392	388	405
CHENIERE CORPUS CHRISTI H 144A	102.50	5.13	6/30/2027	310	310	318
CHENIERE CORPUS CHRISTI HOLDIN	111.25	7.00	6/30/2024	1,000	1,016	1,113
CHESAPEAKE ENERGY CORP 144A	98.25	8.00	6/15/2027	1,446	1,446	1,421
CHESAPEAKE ENERGY CORP 144A	105.75	8.00	12/15/2022	1,824	1,836	1,929
CHI OVERHEAD 7/15 TL	99.42	0.01	7/29/2022	3,314	3,286	3,295
CHOBANI 9/16 TLB	100.56	0.02	10/9/2023	1,159	1,153	1,165
CHS/COMMUNITY HEALTH SYSTEMS I	87.38	6.88	2/1/2022	1,807	1,576	1,579
CHS/COMMUNITY HEALTH SYSTEMS I	103.24	6.25	3/31/2023	943	952	974
CIM TRUST 2017-2 2 A1 144A	99.95	3.05	12/25/2057	1,912	1,897	1,911
CINCINNATI BELL INC 144A	104.52	7.00	7/15/2024	946	993	989
CITGO HOLDING INC 144A	108.63	10.75	2/15/2020	3,000	3,087	3,259
CITIGROUP INC	106.38	0.06	7/29/2049	920	952	979
CITIGROUP INC	107.03	0.06	12/29/2049	1,400	1,394	1,498

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CITIGROUP INC	110.94	0.06	12/29/2049	4,450	4,542	4,937
CITIZENS FINANCIAL GROUP INC	104.50	0.06	12/29/2049	3,000	2,940	3,135
CITYCENTER 4/17 COV-LITE TLB	100.10	0.09	4/18/2024	2,783	2,783	2,786
CLEAN HARBORS 6/17 COV-LITE TL	99.75	-	6/30/2024	447	446	446
CLEAR CHANNEL WORLDWIDE HOLDIN	99.50	7.63	3/15/2020	1,125	1,125	1,119
CLEAR CHANNEL WORLDWIDE HOLDIN	102.00	6.50	11/15/2022	1,500	1,415	1,530
CNO FINANCIAL GROUP INC	105.90	5.25	5/30/2025	3,000	3,030	3,177
COLD STORAGE TRUST ICE3 D 144A	100.19	3.26	4/15/2036	2,900	2,900	2,905
COLUMBUS MCKINNON 12/16 TL	100.50	-	1/31/2024	238	237	240
COMMUNITY HEALTH 5/15 TLG	99.82	0.34	12/31/2019	1,810	1,775	1,807
COMMUNITY HEALTH 5/15 TLH	99.78	0.36	1/27/2021	1,618	1,596	1,614
COMSTOCK RESOURCES INC	6.75	-	-	2	-	15
CONISTON CLO BV 1X D REGS	114.10	1.57	7/30/2024	1,994	2,127	2,275
CONSOL ENERGY INC	105.00	8.00	4/1/2023	1,885	1,707	1,979
CONSOLIDATED ENERGY FINAN 144A	102.00	6.75	10/15/2019	1,182	1,164	1,206
CONSOLIDATED ENERGY FINAN 144A	103.00	6.88	6/15/2025	1,501	1,493	1,546
CONTINENTAL RESOURCES INC/OK	83.50	4.90	6/1/2044	3,000	2,575	2,505
CORDATUS CLO I PLC 1X D REGS	114.07	1.36	1/30/2024	7,060	7,411	8,054
CORNERSTONE CHEMICAL CO 144A	100.00	9.38	3/15/2018	2,000	2,015	2,000
COSMOPOLITAN HOTEL CSMO E 144A	101.60	5.81	11/15/2033	6,000	6,000	6,096
COVERIS HOLDINGS SA 144A	98.50	7.88	11/1/2019	5,000	5,061	4,925
COVEY PARK ENERGY LLC / C 144A	100.00	7.50	5/15/2025	163	163	163
CPI INTERNATIONAL 4/14 TLB	-	0.01	11/17/2017	-	-	-
CREATIVE ARTISTS 2/17 COV-LITE	-	0.08	2/15/2024	-	-	-
CSVC ACQUISITION CORP 144A	102.13	7.75	6/15/2025	2,350	2,350	2,400
CTI FOODS 6/13 TL	94.00	0.01	6/12/2020	300	293	282
CUNNINGHAM LINDSEY 12/12 CO TL	89.92	0.01	12/10/2019	3,441	2,922	3,094
CVC CORDATUS LOAN FU 3X E REGS	113.82	4.80	7/15/2027	2,795	2,905	3,181
CVENT 6/16 COV-LITE TL	100.00	0.01	11/29/2023	4,090	4,039	4,090
CVS HOLDINGS 8/16 TLB1	100.00	-	8/16/2021	491	487	491
DAE AVIATION (STANDARD AERO)	100.70	0.01	7/7/2022	1,953	1,943	1,967
DATATEL 1/17 COV-LITE TLB	99.71	0.01	9/30/2022	3,420	3,359	3,410
DECK CHASSIS ACQUISITION 144A	111.00	10.00	6/15/2023	5,000	5,219	5,550
DEL MONTE FOODS 11/13 COV-LITE	80.25	0.49	2/18/2021	745	662	598
DELL INTERNATIONAL LLC / 144A	104.75	5.88	6/15/2021	1,000	1,048	1,048
DELL INTERNATIONAL LLC / 144A	109.93	7.13	6/15/2024	2,000	2,175	2,199
DELL SOFTWARE 10/16 COV-LITE	101.45	0.02	10/31/2022	2,487	2,494	2,523
DEXTER 12/15 (USD) COV-LITE TL	99.38	0.02	12/17/2022	2,038	2,020	2,025
DIEBOLD 5/17(EUR) TLB	-	0.18	11/6/2023	-	-	-
DIGICEL GROUP LTD 144A	93.49	8.25	9/30/2020	1,400	1,305	1,309
DIGITALGLOBE 12/16 TLB	100.00	0.01	1/15/2024	1,316	1,313	1,316
DISH DBS CORP	118.50	7.75	7/1/2026	1,500	1,635	1,778
DIVCORE CLO 2013-1 L 1A B 144A	99.92	5.06	11/15/2032	500	485	500
DJO FINANCE 4/15 TL	98.85	0.36	6/8/2020	2,507	2,515	2,478
DOLE FOOD 3/17 TLB	100.13	0.91	4/6/2024	743	739	744
DOMINICAN REPUBLIC INTERN 144A	106.50	6.85	1/27/2045	1,840	1,888	1,960
DONCASTERS 4/13 (USD) TL	96.50	0.01	4/9/2020	4,446	4,358	4,290
DONNELLEY FINANCIAL SOLUTIONS	100.92	0.37	9/29/2023	255	254	257
DOOSAN BOBCAT/DOOSAN INFRACORE	100.23	0.33	5/18/2024	287	286	288
DREW MARINE 11/13 TL	99.75	0.01	11/19/2020	2,217	2,204	2,211
DRYDEN 29 EURO CLO 29X E REGS	114.05	5.02	1/15/2026	5,525	5,642	6,302
DRYDEN 30 SENIOR LO 30A D 144A	99.49	4.38	11/15/2025	805	782	801
DRYDEN 31 SENIOR L 31A DR 144A	100.00	4.51	4/18/2026	1,075	1,075	1,075
DRYDEN 35 EURO CLO 35X E REGS	114.07	5.10	5/17/2027	270	284	308
DRYDEN 41 SENIOR 41A SUB 144A	75.10	-	1/15/2028	1,200	1,024	901
DRYDEN XXIV SENIO 24RA CR 144A	99.79	3.88	11/15/2023	2,500	2,500	2,495

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
DRYDEN XXIV SENIO 24RA DR 144A	98.77	4.88	11/15/2023	1,500	1,500	1,482
DTZ 8/15 TL	99.80	0.79	11/4/2021	3,156	3,124	3,150
DUCHESS VI CLO BV X C REGS	113.31	0.26	8/1/2022	685	719	776
DUCHESS VI CLO BV X E REGS	113.90	3.32	8/1/2022	404	436	460
DUCHESS VII CLO BV X D REGS	113.61	1.09	2/28/2023	3,250	3,300	3,692
DUCHESS VII CLO BV X E REGS	114.58	3.02	2/28/2023	1,380	1,435	1,581
DUPONT (E.I.) DE NEMOURS 3/17	100.28	0.29	5/12/2022	1,621	1,587	1,626
DUPONT PERFORMANCE 5/17 TL	100.24	-	6/21/2024	596	595	597
DYNACAST 5/15 TLB1	100.31	0.01	1/28/2022	2,154	2,149	2,160
DYNEGY 1/17 TLC1	99.75	0.01	6/27/2023	4,493	4,456	4,481
EASTLAND CLO LTD 1A C 144A	95.87	2.67	5/1/2022	2,155	1,910	2,066
EATON VANCE CDO X 10A D2 144A	97.45	2.62	2/22/2027	1,000	918	975
EATON VANCE CDO X 10X D1 REGS	112.26	1.12	2/22/2027	995	1,001	1,117
EATON VANCE CDO X 10X D2 REGS	97.45	2.62	2/22/2027	2,890	2,592	2,816
ELDORADO RESORTS 3/17 TLB	99.13	0.24	4/17/2024	550	550	545
EMERALD AVIATION FINA 1 B 144A	102.44	6.35	10/15/2038	723	748	741
EMPIRE GENERATING 3/14 TLB	95.75	0.97	3/12/2021	1,700	1,621	1,628
EMPIRE GENERATING 3/14 TLC	95.75	0.97	3/12/2021	168	160	161
ENDO DAC / ENDO FINANCE L 144A	81.50	6.00	2/1/2025	1,392	1,249	1,134
ENDO PHARMACEUTICALS 4/17 TLB	100.88	0.02	4/29/2024	1,766	1,757	1,781
ENDURANCE INTERNATIONAL 2/16	100.08	-	2/9/2023	1,973	1,831	1,974
ENDURANCE INTERNATIONAL 5/17	-	0.25	2/9/2023	-	-	-
ENERGY TRANSFER EQUITY 1/17 TL	99.44	0.28	2/2/2024	2,799	2,792	2,783
ENPRO INDUSTRIES INC	104.25	5.88	9/15/2022	2,500	2,584	2,606
ENVISION HEALTHCARE 11/16 TLB	100.40	-	11/17/2023	3,849	3,812	3,864
EP ENERGY LLC / EVEREST A 144A	74.50	8.00	2/15/2025	1,823	1,823	1,358
EP ENERGY LLC / EVEREST A 144A	99.75	8.00	11/29/2024	2,500	2,500	2,494
EP ENERGY LLC / EVEREST ACQUIS	78.88	9.38	5/1/2020	631	498	498
EPICOR 6/15 COV-LITE TL	99.94	0.01	6/1/2022	4,888	4,805	4,885
EPICOR SOFTWARE CORP	97.70	0.01	6/1/2023	500	485	489
EXCELITAS 10/13 TL	99.75	0.02	11/2/2020	3,949	3,734	3,939
EXGEN TEXAS 9/14 COV-LITE TL	59.64	0.02	9/18/2021	3,747	3,290	2,235
EXOPACK 11/13 (USD) COV-LT TL	99.38	-	5/8/2019	1,654	1,646	1,644
EXTENDED STAY 2/17 TLB	100.35	0.01	8/30/2023	1,309	1,302	1,313
FAB CBO 2002-1 BV 1 A2 REGS	111.22	0.47	12/31/2078	326	318	362
FALCON AEROSPACE LTD 1 A 144A	101.07	4.58	2/15/2042	2,187	2,187	2,211
FALCON AEROSPACE LTD 1 B 144A	101.06	6.30	2/15/2042	1,662	1,655	1,680
FDI I LTD 1A D 144A	100.10	7.50	11/12/2030	2,000	1,965	2,002
FDI II LTD 2A B 144A	100.99	5.29	5/12/2031	2,000	1,998	2,020
FDI II LTD 2A C 144A	99.85	6.29	5/12/2031	1,000	999	999
FEDERAL MOGUL 4/14 TLC	100.25	0.40	4/15/2021	3,267	3,162	3,275
FERRELLGAS LP / FERRELLGAS FIN	93.25	6.75	6/15/2023	650	650	606
FERRELLGAS LP / FERRELLGAS FIN	94.00	6.75	1/15/2022	4,050	3,812	3,807
FERRELLGAS LP / FERRELLGAS FIN	94.50	6.50	5/1/2021	1,300	1,233	1,229
FERRO 2/17 (USD) COV-LITE TL	100.29	-	2/14/2024	511	510	513
FIELDWOOD 9/13 2ND LIEN TL	55.25	0.02	9/30/2020	996	598	550
FIELDWOOD ENERGY 5/16 LAST OUT	78.75	0.02	9/17/2020	2,966	2,314	2,336
FIFTH STREET SENIOR 1A B 144A	100.14	4.16	1/20/2027	1,000	999	1,001
FINN SQUARE CLO LTD 1A C 144A	99.92	4.90	12/24/2023	500	498	500
FIRST DATA 4/17 TL	99.96	0.05	4/26/2024	3,190	3,187	3,189
FIRST DATA 6/17 TL	99.80	0.05	7/8/2022	622	621	621
FIRSTKEY MASTER FUN R1 M4 144A	89.89	1.28	11/3/2041	2,500	2,240	2,247
FITNESS INTERNATIONAL 6/14	101.28	0.02	7/1/2020	649	645	657
FLAGSHIP VII LTD 7A A1R 144A	99.93	2.28	1/20/2026	1,600	1,600	1,599
FLAGSTAR HOME EQUI 1A AF4 144A	96.54	6.00	1/25/2035	1,505	1,439	1,453
FLEETPRIDE 11/12 TL	97.75	-	11/15/2019	3,136	2,993	3,065

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FLINT GROUP 2/17 INCREMENTAL	98.63	0.78	9/7/2021	51	51	51
FLINT GROUP 5/14 (USD)	98.63	0.76	9/7/2021	288	285	284
FLINT GROUP 5/14 (USD)	98.63	0.78	9/7/2021	1,699	1,682	1,675
FOCUS FINANCIAL PARTNERS 5/17	99.88	-	7/3/2024	648	647	647
FOCUS FINANCIAL PARTNERS 5/17	100.63	-	7/3/2024	648	647	652
FORMULA ONE 8/14 (USD)	100.02	0.01	7/30/2021	3,921	3,899	3,922
FORTESCUE 11/13 COV-LITE TL	100.00	-	6/30/2019	0	-	-
FORTRESS CREDIT B 2A A1FR 144A	100.06	2.31	10/19/2025	3,500	3,500	3,502
FORTRESS CREDIT BSL 1A C 144A	100.00	4.06	1/19/2025	2,000	1,938	2,000
FORTRESS CREDIT BSL 2A CR 144A	99.68	3.66	10/19/2025	1,000	1,000	997
FORTRESS CREDIT INVE 4A C 144A	100.00	4.06	7/17/2023	4,000	4,000	4,000
FORTRESS CREDIT O 3A A1TR 144A	99.89	2.80	4/28/2026	7,200	7,200	7,192
FORTRESS CREDIT OPP 5A CR 144A	100.17	1.09	10/15/2026	2,000	2,000	2,003
FORTRESS CREDIT OPPO 7A B 144A	99.47	3.91	12/15/2028	3,000	3,000	2,984
FREEDOM GROUP (COV-LITE 4/12)	94.13	-	4/19/2019	2,062	1,806	1,941
FRONTIER COMMUNICATIONS CORP	105.63	8.13	10/1/2018	2,500	2,669	2,641
FS SENIOR FUNDING 20 1A B 144A	100.15	3.81	5/28/2025	4,000	4,000	4,006
GAHR COMMERCIAL M NRF GFX 144A	96.19	3.49	12/15/2034	3,250	3,119	3,126
GALAXY XV CLO LTD 15X D REGS	99.70	4.56	4/15/2025	800	787	798
GALAXY XVIII CLO L 18A AR 144A	100.00	2.33	10/15/2026	2,600	2,600	2,600
GALE FORCE 3 CLO LTD 3A D 144A	99.51	2.56	4/19/2021	1,000	946	995
GALLATIN CLO VII 201 1A D 144A	100.18	4.92	7/15/2023	2,500	2,500	2,505
GARDA WORLD 11/13 (USD) TLB	100.75	-	11/6/2020	0	-	-
GARDA WORLD 5/17(USD) COV-LITE	100.58	0.01	5/12/2024	2,039	2,019	2,051
GARDA WORLD TRANCHE B DD TL	100.75	-	11/6/2020	0	0	0
GARDNER DENVER 7/13 (USD) TL	100.10	0.01	7/30/2020	2,730	2,640	2,732
GARRISON FUNDING 201 1A B 144A	100.02	4.54	5/25/2027	3,000	2,972	3,000
GARRISON FUNDING 201 1A C 144A	100.36	5.44	5/25/2027	1,500	1,421	1,505
GARRISON MIDDLE MARKET II LP	100.03	-	1/12/2024	5,500	5,500	5,501
GATES GLOBAL 4/17 (USD) TLB	99.91	0.01	4/1/2024	4,630	4,494	4,626
GATES GLOBAL LLC / GATES 144A	100.25	6.00	7/15/2022	2,000	1,890	2,005
GCAT 2015-1 LLC 1 A1 144A	100.19	3.63	5/26/2020	947	947	949
GCAT 2017-1 LLC 1 A1 144A	99.79	3.38	3/25/2047	3,633	3,626	3,625
GCI INC	102.50	6.75	6/1/2021	1,400	1,446	1,435
GCI INC	108.13	6.88	4/15/2025	2,000	2,030	2,163
GCP APPLIED 8/16 TL	100.38	0.01	2/3/2022	334	331	336
GCP APPLIED TECHNOLOGIES 144A	113.75	9.50	2/1/2023	1,500	1,644	1,706
GEMINI 7/14 COV-LITE TLB	-	0.15	8/4/2021	-	-	-
GENESYS 1/17 (USD) COV-LT TLB	100.23	0.01	12/1/2023	1,756	1,730	1,760
GEO GROUP 3/17 TLB	100.06	0.24	3/22/2024	634	631	634
GFL ENVIRONMENTAL 9/16 (USD)	100.33	0.01	9/29/2023	354	352	355
GIVE & GO 7/16 COV-LITE TL	101.00	0.02	7/29/2023	3,346	3,286	3,379
GLENN POOL OIL & GAS TRUST II	95.91	6.00	8/2/2021	5,861	5,825	5,622
GLOBAL CASH ACCESS 11/14 TLB	100.63	-	12/18/2020	2,598	2,591	2,614
GLOBALLOGIC 12/16 TLB	100.50	0.02	6/15/2022	423	413	425
GOLDMAN SACHS GROUP INC/THE	105.00	0.05	12/29/2049	3,300	3,342	3,465
GOLUB CAPITAL BDC CL 1A B 144A	98.79	3.66	4/25/2026	1,400	1,376	1,383
GOLUB CAPITAL PART 16A BR 144A	100.06	3.56	7/25/2029	2,700	2,700	2,702
GOLUB CAPITAL PARTN 17A B 144A	100.21	4.99	10/25/2025	250	250	251
GOLUB CAPITAL PARTN 23A C 144A	99.99	4.27	5/5/2027	3,500	3,488	3,500
GOLUB CAPITAL PARTN 25A B 144A	99.36	3.82	8/5/2027	2,000	1,988	1,987
GOODPACK 8/14 COV-LITE 2ND	92.75	0.43	9/9/2022	1,000	920	928
GOODPACK 8/14 COV-LITE TL	98.25	0.26	8/5/2021	3,310	3,183	3,252
GOODYEAR TIRE & RUBBER CO/THE	103.50	5.00	5/31/2026	500	501	518
GRAYSON CLO LTD 1A A2 144A	99.26	1.58	11/1/2021	1,000	925	993
GRAYSON CLO LTD 1A B 144A	99.09	1.87	11/1/2021	2,045	1,910	2,026

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RETIREMENT SYSTEM INVESTMENT COMMISSION

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GREATBATCH 3/17 COV-LITE TLB	100.30	0.16	10/27/2022	1,402	1,388	1,407
GREENBRIAR CLO LTD 1A D 144A	99.28	3.92	11/1/2021	1,225	1,146	1,216
GREENWAY MEDICAL 2/17 COV-LITE	100.25	0.02	2/16/2024	4,700	4,653	4,712
GREYSTAR REAL ESTATE PART 144A	107.75	8.25	12/1/2022	675	714	727
GRIFOLS 1/17 TLB	100.07	0.04	1/24/2025	669	667	669
GROCERY OUTLET 10/14 COV-LITE	98.44	-	10/21/2021	1,597	1,593	1,572
GROCERY OUTLET 6/17 COV-LITE	-	0.01	10/21/2021	-	-	-
GROSVENOR PLACE CLO 1X D REGS	112.92	4.77	10/20/2026	10,835	11,482	12,235
GROSVENOR PLACE CLO 1X D REGS	114.09	5.40	4/30/2029	840	869	958
GS MORTGAGE SECURI GSFL D 144A	100.66	5.06	7/15/2031	1,900	1,902	1,912
GSAA HOME EQUITY TRUST 20 7 A4	91.89	1.49	7/25/2037	852	757	783
GSAMP TRUST 2002-H HE2 A1 144A	99.62	2.25	10/20/2032	1,965	1,958	1,958
GSO - MIXED CREDIT	1.00	-		7,882	7,882	7,882
GT LOAN FINANCING I 1A C 144A	100.01	4.42	10/28/2024	1,500	1,506	1,500
GTT COMMUNICATIONS INC 144A	107.00	7.88	12/31/2024	1,463	1,482	1,565
GULF FINANCE 8/16 TLB	92.88	0.02	8/25/2023	1,955	1,936	1,816
HALCYON LOAN ADVISOR 1A C 144A	100.00	4.16	4/18/2026	1,385	1,330	1,385
HALYARD HEALTH INC	104.25	6.25	10/15/2022	3,000	3,075	3,128
HAMILTON SUNDSTRAND 2/13 TL	99.11	0.01	12/13/2019	2,443	2,329	2,421
HANSON BUILDING 4/17 COV-LITE	94.14	0.01	10/25/2023	3,815	3,738	3,592
HARBOUR AIRCRAFT 6/16 SERIES A	101.41	-	7/15/2041	4,104	4,104	4,162
HARBOURMASTER CLO 9 9A D 144A	113.43	1.22	5/8/2023	2,210	2,240	2,507
HARBOURMASTER CLO 9 9X C REGS	113.78	0.32	5/8/2023	200	195	228
HARBOURMASTER CLO 9 9X D REGS	113.43	1.22	5/8/2023	10,930	11,289	12,398
HARBOURMASTER CLO 9 9X E REGS	113.63	3.22	5/8/2023	522	547	593
HARBOURMASTER PR PR2X B1F REGS	113.32	5.64	10/15/2022	2,700	2,809	3,060
HARBOURMASTER PRO PR3X A4 REGS	113.16	0.45	9/20/2023	2,350	2,329	2,659
HARBOURMASTER PRO PR3X B1 REGS	113.21	1.42	9/20/2023	3,600	3,496	4,076
HARLAND CLARKE 2/17 B6	100.03	0.02	2/9/2022	2,030	2,016	2,030
HARLAND CLARKE 6/16 COV-LITE	100.38	0.02	12/31/2019	2,486	2,428	2,496
HARVEST CLO IV PLC IV D1 REGS	114.02	1.41	7/29/2021	4,000	3,923	4,561
HARVEST CLO IX DAC 9X E REGS	111.21	4.17	8/15/2028	1,613	1,642	1,794
HARVEST CLO V PLC V C1 REGS	113.01	0.30	4/5/2024	800	785	904
HARVEST CLO V PLC V D REGS	113.66	0.95	4/5/2024	6,325	6,242	7,189
HCA INC	102.00	3.75	3/15/2019	2,000	2,030	2,040
HCA INC	102.88	4.50	2/15/2027	2,000	1,960	2,058
HD SUPPLY WATERWORKS BL	100.00	-	12/22/2017	838	838	838
HELIX 2/17 TL	100.54	-	3/9/2024	850	846	855
HERTZ CORP/THE	100.00	6.75	4/15/2019	3,000	3,015	3,000
HERTZ CORP/THE 144A	99.76	7.63	6/1/2022	2,185	2,185	2,180
HESS CORP	115.11	7.30	8/15/2031	850	925	978
HI-CRUSH 4/14 COV-LITE TLB	96.42	0.01	4/28/2021	2,221	2,021	2,141
HIGHLAND PARK CDO I 1A A2 144A	87.53	1.59	11/25/2051	1,603	1,466	1,403
HIGHLANDER EURO CDO 2NX D REGS	114.06	1.32	12/14/2022	3,825	3,781	4,363
HIGHLANDER EURO CDO 3X C REGS	113.63	0.22	5/1/2023	4,375	4,256	4,971
HIGHLANDER EURO CDO 3X D REGS	113.75	1.05	5/1/2023	9,975	9,813	11,346
HILEX POLY 12/16 COV-LITE TL	-	0.05	12/29/2023	-	-	-
HILLMAN 6/14 COV-LITE TLB	100.56	0.01	6/30/2021	987	982	993
HOFFMASTER 11/16 COV-LITE TL	100.81	0.02	11/21/2023	547	543	552
HOLLAND PARK CLO 1 L 1X D REGS	114.03	4.42	5/14/2027	9,275	9,605	10,577
HOME EQUITY LOAN TRUS HSA3 AIS	94.95	6.73	6/25/2037	5,000	4,638	4,748
HOUGHTON MIFFLIN 5/15 COV-LITE	94.75	0.01	5/11/2021	2,617	2,548	2,480
HUB INTERNATIONAL 10/13 (USD)	100.20	0.72	10/2/2020	1,807	1,799	1,811
HUDSONS BAY 8/15 COV-LITE TLB	94.35	0.01	9/30/2022	583	580	550
HUGHES SATELLITE SYSTEMS CORP	104.50	5.25	8/1/2026	1,540	1,508	1,609
HUGHES SATELLITE SYSTEMS CORP	107.50	6.63	8/1/2026	1,082	1,077	1,163

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HUSKY INTERNATIONAL (COV-LITE	100.36	0.01	6/30/2021	2,156	2,141	2,164
HYPERION INSURANCE 3/15 TLB	100.66	-	4/29/2022	1,882	1,859	1,894
HYPERION INSURANCE 5/17 TLB	-	0.01	4/29/2022	-	-	-
HYPERION INSURANCE 5/17 TLB	100.66	0.01	4/29/2022	0	-	-
IASIS 4/17 COV-LITE TLB3	100.38	-	2/17/2021	3,306	3,308	3,319
ICAHN ENTERPRISES LP / ICAHN E	102.94	6.00	8/1/2020	2,000	1,953	2,059
ICAHN ENTERPRISES LP / ICAHN E	104.26	6.75	2/1/2024	1,453	1,453	1,515
ICSH 4/17 COV-LITE DELAYED TL	100.13	-	4/29/2024	384	383	385
ICSH 4/17 COV-LITE TL	100.13	0.45	4/29/2024	2,129	2,119	2,132
IMG WORLDWIDE 5/14 COV-LITE TL	100.29	0.01	5/6/2021	3,097	3,097	3,106
IMMUCOR 2/13 COV-LITE TL	99.96	0.01	8/17/2018	3,992	3,813	3,990
IMMUCOR 6/17 TL	101.04	-	6/25/2021	650	634	657
IMPLUS FOOTCARE 5/15 TL	99.04	0.18	5/7/2019	980	965	971
IMPLUS FOOTCARE 6/16 SPENCO	99.86	-	4/30/2021	188	188	188
INC RESEARCH / INVENTIV HEALTH	100.13	-	6/28/2024	1,569	1,567	1,571
INEOS 2/17 (USD) TLB	100.15	0.01	2/10/2024	2,889	2,889	2,893
INFOR (LAWSON) 2/17 (USD) B6	99.30	0.01	2/1/2022	1,643	1,606	1,631
INFORMATICA 6/15 (USD)	99.88	0.01	8/5/2022	3,958	3,834	3,953
ING INVESTMENT MANAG 4A C 144A	100.05	3.35	6/14/2022	6,000	5,648	6,003
INMARSAT FINANCE PLC 144A	101.50	4.88	5/15/2022	2,000	1,919	2,030
INSIGHT FOURTH HOSPITALITY 1ST	128.44	-	7/15/2021	800	1,227	1,027
INTELSAT JACKSON 11/13 TLB2	99.08	0.17	6/30/2019	4,195	4,169	4,156
INVENERGY THERMAL 10/15 TLB	95.25	0.02	10/19/2022	1,252	1,214	1,193
INVENTIV HEALTH 9/16 COV-LITE	100.13	0.43	11/9/2023	2,746	2,736	2,750
ION MEDIA 5/17 TL	100.50	0.33	12/18/2020	1,880	1,862	1,890
IPREO 7/14 COV-LITE TLB	99.16	0.01	8/6/2021	479	479	475
ISHARES 20+ YEAR TREASURY BO	64.00	-	9/15/2017	(6)	(680)	(407)
ISHARES 20+ YEAR TREASURY BO	133.00	-	9/15/2017	6	1,310	846
ISHARES IBOX USD HIGH YIELD	41.00	-	9/15/2017	7	457	307
J2 CLOUD SERVICES LLC / J 144A	103.00	6.00	7/15/2025	336	336	346
JACKS FAMILY 3/17 TLB	100.25	0.02	3/20/2024	2,369	2,349	2,375
JAMAICA MERCHANT VOUCHER	100.24	1.37	7/8/2022	2,000	2,000	2,005
JAMESTOWN CLO V LTD 5A CR 144A	100.16	3.89	1/17/2027	4,100	4,100	4,106
JB POINDEXTER & CO INC 144A	104.88	9.00	4/1/2022	3,000	3,165	3,146
JBS USA 1/17 TLB	97.40	-	10/30/2022	2,925	2,900	2,849
JDA SOFTWARE 10/16 TLB	100.54	0.01	10/12/2023	841	836	845
JEFFERIES FINANCE 5/15 TL	99.75	0.96	5/14/2020	1,960	1,940	1,955
JONAH ENERGY 5/14 COV-LITE	95.17	0.02	5/12/2021	2,500	2,335	2,379
JPMORGAN CHASE & CO	107.69	0.06	12/29/2049	2,350	2,478	2,531
JPMORGAN CHASE & CO	108.50	0.06	10/29/2049	2,600	2,760	2,821
JUBILEE CDO VII BV X D REGS	113.48	1.07	11/20/2022	2,100	2,107	2,383
JUBILEE CDO VIII BV X E REGS	114.09	5.77	1/15/2024	1,000	1,046	1,141
JUBILEE CLO 2014-XI 12X E REGS	114.05	4.67	7/15/2027	4,705	4,905	5,366
JUBILEE CLO 2014-XI 14X E REGS	113.63	4.67	1/15/2028	100	113	114
JUPITER RESOURCES INC 144A	75.00	8.50	10/1/2022	4,550	3,796	3,413
KAR AUCTION SERVICES INC 144A	101.88	5.13	6/1/2025	1,154	1,154	1,176
KEHE DISTRIBUTORS LLC / K 144A	100.25	7.63	8/15/2021	1,250	1,263	1,253
KENYA GOVERNMENT INTERNAT 144A	102.25	6.88	6/24/2024	1,885	1,911	1,927
KEUKA PARK CLO LTD 1A SUB 144A	21.96	-	10/21/2024	2,211	1,074	485
KEY SAFETY SYSTEMS 7/14	100.28	1.01	8/29/2021	1,412	1,405	1,416
KEYCORP	101.88	5.00	12/29/2049	850	835	866
KINETIC CONCEPTS (ACELITY)	99.46	0.01	1/26/2024	1,908	1,898	1,897
KINGSLAND V LTD 5A D1 144A	93.77	3.16	7/14/2021	250	238	234
KINGSLAND VI LTD 6A D 144A	100.22	4.82	10/28/2024	1,800	1,751	1,804
KINROSS GOLD CORP	110.47	5.95	3/15/2024	2,864	2,967	3,164
KINROSS GOLD CORP 144A	99.75	4.50	7/15/2027	1,488	1,488	1,484

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KISSNER HOLDINGS LP / KIS 144A	103.75	8.38	12/1/2022	4,500	4,500	4,669
KNOWLEDGE UNIVERSE 4/17 TL	100.44	0.01	8/12/2022	2,375	2,349	2,385
KOSMOS ENERGY LTD 144A	102.00	7.88	8/1/2021	3,713	3,621	3,787
KRONOS 11/16 COV-LITE TL	-	(295.15)	11/1/2023	-	-	-
KRONOS 4/17 TLB	100.60	0.69	11/1/2023	1,943	1,934	1,955
KVK CLO 2013-1 LTD 1A C 144A	100.01	4.16	4/14/2025	2,000	1,897	2,000
KVK CLO 2013-1 LTD 1A SUB 144A	33.23	-	4/14/2025	7,100	2,596	2,359
KVK CLO 2014-2 LTD 2A CR 144A	99.53	3.71	7/15/2026	1,400	1,400	1,393
KVK CLO 2014-3 LTD 3A CR 144A	99.73	3.76	10/15/2026	3,300	3,300	3,291
KVK CLO 2014-3 LTD 3A SUB 144A	28.37	-	10/15/2026	2,817	1,997	799
LA QUINTA 2/14 COV-LITE TLB	-	0.40	4/14/2021	-	-	-
LANDESK SOFTWARE 1/17 COV-LITE	99.31	0.02	12/31/2020	848	846	843
LBC TANK TERMINALS HOLDIN 144A	103.75	6.88	5/15/2023	2,500	2,519	2,594
LCM XII LP 12A DR 144A	100.12	4.86	10/19/2022	2,750	2,750	2,753
LEHMAN BROTHERS SM 3A 2A3 144A	100.00	6.14	10/25/2037	0	0	0
LEHMAN XS TRUST SERIE 10N 1A3A	90.40	1.43	7/25/2046	946	750	855
LEHMAN XS TRUST SERIES 16N A4A	90.57	1.41	11/25/2046	3,676	2,951	3,329
LENNAR CORP	103.36	4.50	4/30/2024	1,500	1,500	1,550
LEOPARD CLO BV V-X D REGS	113.83	1.56	7/24/2023	2,435	2,355	2,772
LEVEL 3 2/17 TLB	100.19	0.09	2/22/2024	1,111	1,108	1,113
LIME STREET CLO LTD 1A D 144A	98.77	3.77	6/20/2021	500	466	494
LINEAGE LOGISTICS 3/14	99.94	0.01	4/7/2021	1,008	883	1,007
LIONS GATE 12/16 COV-LITE TLB	100.53	0.01	12/8/2023	740	736	744
LONGVIEW POWER 4/15 TLB	69.50	0.02	4/13/2021	1,470	1,463	1,022
LOUISIANA-PACIFIC CORP	102.13	4.88	9/15/2024	3,000	2,978	3,064
LPL 3/17 TLB	100.19	0.40	3/8/2024	1,422	1,419	1,425
LPL HOLDINGS INC 144A	104.00	5.75	9/15/2025	2,500	2,500	2,600
LSTAR SECURITIES 4/17 TL	99.17	-	4/7/2020	2,532	2,516	2,511
LSTAR SECURITIES INV 3 A1 144A	99.29	3.05	4/1/2022	5,331	5,278	5,293
LSTAR SECURITIES INV 5 A1 144A	99.93	3.05	11/1/2021	2,049	2,026	2,047
LSTAR SECURITIES INV 7 A1 144A	99.59	3.00	12/1/2021	5,256	5,179	5,235
LSTAR SECURITIES INVE 1 A 144A	99.77	3.05	1/1/2022	2,741	2,710	2,734
LUMILEDS 3/17 COV-LITE TLB	101.40	-	3/15/2024	600	597	608
MACDERMID 3/17 (USD) B6	100.08	0.01	6/7/2023	1,436	1,428	1,437
MADISON PARK FUNDI 14A DR 144A	100.00	4.41	7/20/2026	986	986	986
MALIN CLO BV 1X C REGS	112.90	0.24	5/7/2023	750	757	847
MALIN CLO BV 1X D REGS	113.56	1.02	5/7/2023	2,555	2,633	2,901
MALLINCKRODT INTERNATIONA 144A	87.50	5.50	4/15/2025	105	95	92
MALLINCKRODT INTERNATIONA 144A	91.25	5.63	10/15/2023	457	433	417
MARINE PARK CLO LTD 1A CR 144A	100.01	4.73	5/18/2023	3,000	2,739	3,000
MARINE PARK CLO LTD 1A CR 144A	100.15	4.73	5/18/2023	4,250	4,250	4,256
MAVIS TIRE 8/15 TL	99.06	-	11/2/2020	980	965	971
MAXLINEAR 4/17 COV-LITE TLB	99.88	0.19	5/13/2024	328	326	328
MCGRAW-HILL 5/16 COV-LITE TLB	98.23	0.01	5/2/2022	4,446	4,421	4,368
MEDPRO SAFETY PRODUCTS INC	-	-		1	-	-
MEG ENERGY 1/17 COV-LITE TLB	97.31	0.65	12/31/2023	2,493	2,488	2,426
MEN'S WEARHOUSE 4/14 COV-LITE	95.56	0.78	6/18/2021	196	190	188
MERRILL LYNCH ALTERNAT OAR3 A1	83.54	1.21	7/25/2047	5,155	4,106	4,306
MICHAELS STORES 9/16 TLB	99.69	0.25	1/30/2023	2,464	2,467	2,456
MICRO FOCUS 4/17	100.13	0.09	6/21/2024	690	689	691
MICRO FOCUS 4/17(USD) TLB3	100.13	0.09	6/21/2024	102	102	102
MICROCONNECTIONS 7/15 (USD)	100.19	-	10/14/2022	0	-	-
MICRON TECHNOLOGY INC	111.80	7.50	9/15/2023	550	553	615
MISYS 4/17 (USD) TL	99.96	0.21	6/13/2024	3,644	3,626	3,643
MISYS 4/17 2ND LIEN (USD)	101.71	-	4/28/2025	2,352	2,397	2,392
MOHEGAN TRIBAL 9/16 TLB	101.03	0.01	9/30/2023	4,191	4,162	4,234

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MONEYGRAM PAYMENT 3/13 TL	99.96	0.01	3/27/2020	4,333	4,086	4,331
MOOG INC 144A	104.00	5.25	12/1/2022	375	384	390
MOSS CREEK 4/17 COV-LITE TL	98.75	0.42	4/7/2022	1,167	1,140	1,152
MOTEL 6 TRUST 2015 MTL6 E 144A	100.06	5.28	2/5/2030	4,000	4,024	4,002
MOXIE PATRIOT 12/13 TLB1	91.50	0.02	12/19/2020	715	683	655
MULTIPLAN 6/16 COV-LITE TL	99.92	-	6/7/2023	2,894	2,901	2,892
MUNTERS 4/14 COV-LITE TLB	100.25	-	4/23/2021	0	-	0
MURPHY OIL USA INC	105.50	6.00	8/15/2023	2,341	2,446	2,470
MURRAY ENERGY 3/15 COV-LITE	97.50	0.56	4/16/2020	1,247	1,194	1,216
MWI HOLDINGS 6/16 TL	100.25	0.02	6/23/2020	1,306	1,293	1,309
NATHAN'S FAMOUS INC 144A	106.50	10.00	3/15/2020	200	214	213
NAVISTAR INTERNATIONAL 2/17	101.06	0.34	8/7/2020	1,775	1,683	1,794
NBTY 2/17 (USD) COV-LITE TLB	100.05	0.01	5/5/2023	2,383	2,380	2,384
NEFF RENTAL 6/14 COV-LITE 2ND	100.00	0.47	6/9/2021	1,943	1,903	1,943
NEPTUNO CLO I BV 1X C REGS	113.96	0.35	5/24/2023	3,000	2,896	3,419
NEPTUNO CLO I BV 1X D REGS	114.14	1.25	5/24/2023	4,660	4,720	5,319
NEW ARCLIN 2/17 COV-LITE TL	101.00	0.02	2/9/2024	604	601	610
NEWMARK CAPITAL FUND 1A C 144A	99.52	3.39	6/2/2025	750	712	746
NEWSTAR COMMERCIAL 1A CN 144A	100.01	4.54	3/20/2027	1,000	1,000	1,000
NEWSTAR FINANCIAL INC	102.38	7.25	5/1/2020	1,475	1,479	1,510
NEWSTAR TRUST 2I E	92.95	7.78	1/20/2023	1,000	998	929
NEXSTAR BROADCASTING 1/17 TLB	100.16	-	1/17/2024	489	488	490
NEXSTAR BROADCASTING INC 144A	104.63	6.13	2/15/2022	2,500	2,563	2,616
NFP 1/17 COV-LITE TLB	100.16	0.01	1/8/2024	1,750	1,741	1,752
NFP CORP 144A	104.93	9.00	7/15/2021	2,500	2,584	2,623
NOMURA RESECURITIZ 1R 1A1 144A	100.93	4.02	1/28/2038	1,549	1,537	1,563
NOMURA RESECURITIZAT 1R A 144A	99.60	1.48	8/27/2047	492	538	491
NRG ENERGY INC	101.00	6.25	5/1/2024	640	638	646
NRG ENERGY INC	102.75	6.63	3/15/2023	2,000	1,988	2,055
N-STAR REL CDO VIII 8A A2 144A	99.19	1.41	2/1/2041	4,873	4,619	4,833
NUANCE COMMUNICATIONS INC 144A	101.63	5.38	8/15/2020	522	535	530
NUMERICABLE / YPSO / ALTICE	99.66	1.02	7/15/2025	738	736	735
NUMERICABLE / YPSO / ALTICE 3/	99.09	0.73	6/22/2025	494	493	490
NUMERICABLE / YPSO 10/16 (USD)	99.79	0.79	1/14/2025	2,926	2,919	2,920
NXT CAPITAL CLO 2015 1A C 144A	99.03	4.81	4/21/2027	2,500	2,500	2,476
NXT CAPITAL CLO 2015 1A D 144A	97.58	5.31	4/21/2027	2,000	1,938	1,952
NXT CAPITAL CLO 2017 1A B 144A	99.66	3.78	4/20/2029	1,000	1,000	997
OBERTHUR 12/16 (USD) COV-LITE	100.63	0.01	1/10/2024	722	722	727
OBERTHUR 12/16 (USD) COV-LITE	100.63	0.01	1/6/2023	446	443	448
OCP CLO 2014-6 LTD 6A C 144A	100.00	4.81	7/17/2026	3,650	3,011	3,650
OCTAGON INVESTMENT 1A AR 144A	99.84	2.26	4/15/2026	1,600	1,600	1,597
OCTAGON LOAN FUND 1X COMB REGS	87.21	-	11/18/2026	6,700	6,067	5,843
OHA CREDIT PARTNERS 9A DR 144A	100.00	4.46	10/20/2025	1,345	1,345	1,345
OM GROUP/VECTRA 2/17 COV-LITE	101.13	0.02	2/16/2024	432	427	436
ONE CALL MEDICAL COV-LT TL	92.56	1.24	11/27/2020	5,102	5,019	4,722
ORCHESTRA BORROWER LLC / 144A	103.04	6.75	6/15/2022	1,382	1,382	1,424
ORIENT-EXPRESS HOTELS /	99.88	-	6/14/2021	1,246	1,240	1,245
ORIENT-EXPRESS HOTELS 3/14	100.13	0.02	3/19/2021	2,476	2,452	2,479
ORTHO-CLINICAL 5/14 COV-LITE	99.36	0.01	6/30/2021	3,447	3,394	3,425
ORTHO-CLINICAL DIAGNOSTIC 144A	95.50	6.63	5/15/2022	1,351	1,253	1,290
ORWELL PARK CLO DESI 1X D REGS	108.79	4.45	7/18/2029	720	709	783
ORWELL PARK CLO DESI 1X E REGS	107.79	5.20	7/18/2029	2,500	2,303	2,695
OSMOSE HOLDINGS 8/15 COV-LITE	100.56	-	8/18/2022	1,186	1,183	1,193
OZLM FUNDING IV LTD 4A C 144A	100.00	4.35	7/22/2025	2,185	1,969	2,185
PACKAGING COORDINATORS 6/16	99.75	1.27	7/3/2023	1,386	1,362	1,383
PALERMO FINANCE 4/17 TL	99.04	-	4/17/2023	750	743	743

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PATHEON 4/17 (USD) COV-LITE	100.13	0.01	4/19/2024	3,069	3,049	3,073
PEABODY ENERGY CORP 144A	98.50	6.38	3/31/2025	276	276	272
PEABODY ENERGY CORP 144A	99.25	6.00	3/31/2022	214	214	212
PELICAN PRODUCTS 4/14 COV-LITE	100.17	0.02	4/8/2020	895	881	897
PENN ENGINEERING 6/17 (USD)	100.00	-	6/27/2024	173	172	173
PENSKE AUTOMOTIVE GROUP INC	99.50	5.50	5/15/2026	1,680	1,655	1,672
PENTA CLO 1 SA 1X D REGS	113.60	1.10	6/4/2024	400	400	454
PET HOLDINGS 6/16 DELAYED TL	99.75	-	7/5/2022	120	120	120
PET HOLDINGS 6/16 TL	99.75	0.54	6/27/2023	1,077	1,061	1,075
PETCO 1/17 COV-LITE TLB1	90.05	0.74	1/26/2023	2,767	2,716	2,492
PETROCHOICE HOLDINGS 9/15	100.63	0.53	7/3/2022	983	958	989
PF CHANG'S 6/12 TL	99.25	0.98	6/22/2019	1,391	1,381	1,381
PFP 2017-3 LTD 3 C 144A	100.56	3.67	1/14/2035	1,000	1,000	1,006
PH GLATFELTER CO	102.25	5.38	10/15/2020	2,000	2,040	2,045
PHARMACEUTICAL PRODUCT 5/17	100.02	-	8/18/2022	1,883	1,874	1,883
PHOENIX PARK CLO DAC 1X D REGS	114.06	4.77	7/29/2027	5,685	5,979	6,484
PLANVIEW 1/17 TL	98.61	-	1/27/2023	998	983	984
PLATFORM SPECIALTY PRODUC 144A	103.25	6.50	2/1/2022	600	587	620
POST HOLDINGS 5/17 TLA	100.07	0.05	5/24/2024	1,143	1,140	1,144
POST HOLDINGS INC 144A	99.75	5.00	8/15/2026	3,500	3,395	3,491
PREFERRED TERM SECURITIES 144A	62.63	1.63	3/22/2037	4,199	2,711	2,630
PREFERRED TERM SECURITIES 144A	63.00	1.60	6/22/2037	4,243	2,757	2,673
PREFERRED TERM SECURITIES 144A	64.50	1.70	3/22/2038	1,335	885	861
PREFERRED TERM SECURITIES 144A	65.50	1.68	12/22/2035	2,520	1,752	1,651
PREFERRED TERM SECURITIES 144A	66.00	1.65	9/22/2036	7,664	5,088	5,058
PREFERRED TERM SECURITIES 144A	67.00	1.73	9/23/2035	288	220	193
PREFERRED TERM SECURITIES 144A	77.50	1.55	9/22/2037	17,850	13,563	13,833
PREFERRED TERM SECURITIES 144A	81.50	1.75	3/23/2035	1,274	1,055	1,038
PREFERRED TERM SECURITIES 144A	90.30	1.65	3/22/2038	1,279	889	1,155
PRIME SECURITY SERVICES B 144A	108.67	9.25	5/15/2023	3,000	3,195	3,260
PRO MACH 10/14 (USD) COV-LITE	100.46	0.02	10/15/2021	1,282	1,276	1,288
PROLAMINA 11/16 COV-LITE TL	-	0.78	11/20/2023	-	-	-
PROQUEST 9/14 TLB	100.31	0.02	9/24/2021	2,456	2,394	2,463
PROTECTION ONE 12/16 COV-LITE	99.94	-	5/2/2022	2,333	2,339	2,332
PULTEGROUP INC	-	5.00	1/15/2027	-	-	-
PUTNAM STRUCTURED P 1A A2 144A	93.90	2.16	10/15/2038	2,563	2,195	2,407
PUTNAM STRUCTURED PR 1X B REGS	100.50	2.49	1/10/2038	11,318	11,742	11,374
QUALITY CARE PROPERTIES/HCP	100.38	0.02	10/31/2022	3,137	3,113	3,149
QUEEN STREET CLO II 1X D REGS	113.99	1.70	8/15/2024	3,960	4,021	4,514
QUORUM 4/16TLB	100.49	0.02	4/12/2022	4,368	4,254	4,389
RAIT CRE CDO I LTD 1X A1B	99.02	0.50	11/20/2046	1,632	1,538	1,616
RALI SERIES 2006-QO2 TR QO2 A2	46.70	1.49	2/25/2046	1,835	861	857
RALI SERIES 2006-QO3 TR QO3 A1	51.89	1.43	4/25/2046	1,992	1,005	1,034
RALI SERIES 2006-QO8 QO8 1A3A	88.32	1.42	10/25/2046	1,900	1,656	1,678
RALI SERIES 2007-QO2 TR QO2 A1	60.77	1.37	2/25/2047	1,423	823	864
RASPRO TRUST 1A B 144A	94.75	1.78	3/23/2024	6,539	6,225	6,196
REDSTONE ARSENAL MILITARY 144A	89.46	5.59	9/1/2036	1,000	936	895
REGATTA III FUNDI 1A A1AR 144A	99.82	0.01	4/15/2026	6,300	6,300	6,289
REGATTA IV FUNDING 1A A2R 144A	100.01	2.33	7/25/2026	3,000	3,000	3,000
REGATTA IV FUNDING 1A DR 144A	100.00	4.61	7/25/2026	250	250	250
REGATTA V FUNDING 1A A1AR 144A	99.99	2.32	10/25/2026	2,600	2,600	2,600
REGENT'S PARK CDO BV 1X C REGS	114.05	0.65	1/26/2023	1,920	1,929	2,190
REGENT'S PARK CDO BV 1X D REGS	114.06	1.50	1/26/2023	775	778	884
REGIONALCARE HOSPITAL PAR 144A	107.25	8.25	5/1/2023	2,000	2,005	2,145
RENOIR CDO BV 1 A REGS	113.22	-	10/7/2095	340	375	385
RENOIR CDO BV 1 B REGS	107.98	0.19	10/7/2095	5,585	5,576	6,030

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
RENOIR CDO BV 1 C REGS	101.00	0.52	10/7/2095	1,255	1,213	1,267
RENTPATH 12/14 COV-LITE TL	99.42	0.02	12/17/2021	4,068	3,884	4,045
RESOURCE CAPITAL C CRE5 B 144A	100.07	3.22	7/15/2034	1,000	1,000	1,001
REXNORD 12/16 COV-LITE TLB	99.97	0.74	8/21/2023	1,461	1,397	1,460
REYNOLDS GROUP 1/17 (USD) TL	100.07	0.01	2/5/2023	2,203	2,199	2,204
RHODE ISLAND 11/15 TLB	98.00	0.02	11/23/2022	2,583	2,522	2,532
RICHMOND PARK CLO 1 1X D REGS	114.06	4.92	1/14/2027	2,535	2,687	2,891
RISE LTD 1 A	99.50	-	1/31/2021	3,844	3,823	3,825
ROCKWALL CDO II LT 1A A3L 144A	95.15	2.17	8/1/2024	3,715	3,405	3,535
ROCKWALL CDO II LT 1A B1L 144A	95.52	3.42	8/1/2024	2,215	2,082	2,116
ROCKWALL CDO II LT 1X A3L REGS	98.00	2.17	8/1/2024	2,500	2,157	2,450
ROWAN COS INC	93.25	7.38	6/15/2025	470	470	438
ROYALTY PHARMA 3/17 B6 TLB	100.30	0.01	3/27/2023	610	608	612
SABRE 2/17 COV-LITE TLB	-	0.01	2/22/2024	-	-	-
SAMCHULLY MIDSTREAM 10/14 TL	96.00	-	10/20/2021	0	0	0
SANDRIDGE ENERGY INC	17.21	-		75	834	1,284
SANDY CREEK ENERGY 11/13 TL	75.31	0.01	11/9/2020	1,577	1,503	1,188
SBP HOLDINGS 3/14 TL	91.13	0.01	3/27/2021	1,488	1,288	1,356
SEARS HOLDINGS 7/15 TL	98.38	0.03	6/30/2018	1,083	1,043	1,066
SEAWORLD 3/17 B5 TLB	99.73	0.01	4/1/2024	3,990	3,839	3,979
SEDGWICK CMS 2/14 2ND LIEN TL	100.50	0.60	2/28/2022	1,000	986	1,005
SEDGWICK CMS 2/14 TL	99.95	0.01	3/1/2021	990	977	989
SEDGWICK CMS 4/16 TLB	100.25	0.01	3/1/2021	504	504	505
SEMINOLE TRIBE OF FLORIDA 6/17	100.15	-	6/26/2024	1,115	1,110	1,117
SENEGAL GOVERNMENT INTERN 144A	101.47	6.25	5/23/2033	2,200	2,231	2,232
SERVICEMASTER 11/16 TLC	100.40	0.01	11/8/2023	2,285	2,280	2,294
SESAC HOLDCO 2/17 COV-LITE TL	99.50	0.43	2/23/2024	2,009	2,013	1,999
SFR GROUP SA 144A	104.63	6.00	5/15/2022	1,102	1,138	1,153
SHACKLETON 2014-V CL 5A D 144A	98.54	4.43	5/7/2026	2,470	2,406	2,434
SHACKLETON 2015-VII 7A CR 144A	99.94	4.01	4/15/2027	1,000	1,000	999
SI ORGANIZATION 5/14 COV-LITE	100.46	0.02	11/14/2019	4,092	4,078	4,111
SIRIUS XM RADIO INC 144A	100.75	5.00	8/1/2027	1,644	1,644	1,656
SIRIUS XM RADIO INC 144A	106.25	6.00	7/15/2024	2,500	2,650	2,656
SITEONE LANDSCAPE 5/17	100.63	0.06	4/29/2022	1,284	1,272	1,292
SIX FLAGS ENTERTAINMENT C 144A	100.61	4.88	7/31/2024	1,815	1,797	1,826
SLM STUDENT LOAN TRUST 20 5 B2	100.50	0.01	1/26/2043	2,700	2,444	2,714
SM ENERGY CO	95.00	6.13	11/15/2022	1,806	1,797	1,716
SMART & FINAL 11/12 COV-LITE T	95.83	0.01	11/15/2022	2,922	2,923	2,800
SOLENIS 7/14 (USD) COV-LITE TL	100.21	0.56	7/31/2021	2,248	2,230	2,253
SOLERA 3/16 (USD) COV-LITE TL	100.28	-	3/3/2023	3,367	3,283	3,376
SORRENTO PARK CLO DA 1X D REGS	112.92	4.57	11/16/2027	6,480	7,087	7,317
SORRENTO PARK CLO DA 1X E REGS	110.36	5.92	11/16/2027	250	233	276
SOUND POINT CLO IV 3A DR 144A	100.00	4.56	1/21/2026	1,995	1,995	1,995
SOUTHCROSS ENERGY 7/14 TL	86.25	0.02	8/4/2021	1,270	1,166	1,095
SOUTHCROSS HOLDINGS 4/16	87.00	-	4/13/2023	113	776	98
SOUTHCROSS HOLDINGS 8/14	-	0.92	8/4/2021	-	-	-
SOUTHCROSS HOLDINGS CLASS A-II	572.50	-	5/11/2020	0	-	1
SOUTHCROSS HOLDINGS EQUITY	300.00	-	12/31/2019	0	-	0
SPRINGS INDUSTRIES 1/16	-	0.26	6/1/2021	-	-	-
SPRINGS INDUSTRIES INC	100.00	-	6/1/2021	594	579	594
SPRINT COMMUNICATIONS 2/17 TL	99.98	0.01	2/2/2024	2,631	2,631	2,631
SPRINT CORP	115.00	7.88	9/15/2023	5,485	5,565	6,308
SRERS-2011 FUNDIN RS A1B2 144A	63.04	1.24	5/9/2046	2,975	1,853	1,876
SRS DISTRIBUTION 8/15 COV-LITE	100.25	-	8/25/2022	0	0	0
ST PAUL'S CLO III LT 3X E REGS	114.06	5.27	1/15/2028	6,105	6,440	6,963
ST PAUL'S CLO IV DAC 4X D REGS	111.93	4.47	4/25/2028	750	789	840

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
STANDARD AERO AVIATION HOL 144A	110.75	10.00	7/15/2023	540	546	598
STANWICH MORTGA NPA1 NOTE 144A	99.96	3.84	10/16/2046	1,534	1,534	1,533
STANWICH MORTGAGE NPA1 A1 144A	100.00	3.60	3/16/2022	4,367	4,367	4,367
STATION CASINOS 5/16 TLB	99.82	0.12	6/8/2023	804	800	802
STERIGENICS-NORDION 3/17 TL	99.63	1.01	5/15/2022	1,972	1,924	1,965
STRIPES 2013-1 A1 A1 TERM LOAN	97.52	-	3/20/2023	3,127	3,104	3,050
SUDBURY MILL CLO LTD 1A D 144A	99.07	4.66	1/17/2026	398	387	394
SUNCOKE ENERGY PARTNERS L 144A	98.75	7.50	6/15/2025	1,789	1,762	1,767
SUNSOURCE 1/14 TLB	100.25	0.17	2/12/2021	1,361	1,280	1,365
SURGERY CENTER 6/17 COV-LITE	100.31	-	6/20/2024	1,107	1,105	1,111
SYMANTEC CORP 144A	104.66	5.00	4/15/2025	1,470	1,483	1,538
SYMPHONY CLO II LTD 2A C 144A	100.10	2.70	10/25/2020	1,000	936	1,001
SYMPHONY CLO V LTD 5A C 144A	99.99	5.41	1/15/2024	2,000	2,007	2,000
SYMPHONY CLO XII L 12A DR 144A	100.00	4.41	10/15/2025	1,185	1,185	1,185
SYMPHONY CLO XIV L 14A D1 144A	100.14	4.56	7/14/2026	250	251	250
TALBOTS 3/14 COV-LITE TL	93.30	0.02	3/13/2020	1,252	1,243	1,168
TALEN ENERGY 3/17 TLB1	92.56	0.01	7/6/2023	4,227	4,173	3,913
TALEN ENERGY 4/17 INCREMENTAL	92.56	-	4/15/2024	1,934	1,914	1,790
TALLGRASS ENERGY PARTNERS 144A	-	5.50	9/15/2024	-	-	-
TCP WATERMAN CLO LT 1A A2 144A	100.83	4.25	12/15/2028	2,000	2,000	2,017
TEAM HEALTH 1/17 TL	99.09	0.01	2/6/2024	1,231	1,228	1,220
TECK RESOURCES LTD 144A	115.50	8.50	6/1/2024	2,000	2,303	2,310
TECOMET (SYMMETRY MEDICAL)	99.92	0.78	4/3/2021	898	894	897
TECTUM HOLDINGS/TRUCK HERO	99.19	-	4/22/2024	300	298	298
TELECOM ITALIA SPA/MILANO 144A	107.25	5.30	5/30/2024	1,244	1,312	1,334
TELENET 4/17 (USD) AI TL	100.01	0.17	6/30/2025	2,453	2,448	2,453
TELENET 5/17 (USD) INCREMENTAL	-	0.16	6/30/2025	-	-	-
TELESAT CANADA 1/17 TLB	100.43	0.01	11/17/2023	1,528	1,513	1,534
TELOS CLO 2014-6 LTD 6A E 144A	91.98	6.16	1/17/2027	4,000	2,260	3,679
TEMPO ACQUISITION 5/17	100.17	0.33	5/1/2024	1,709	1,700	1,712
TEMPO ACQUISITION LLC / T 144A	102.25	6.75	6/1/2025	1,193	1,193	1,220
TENET HEALTHCARE CORP	101.50	4.38	10/1/2021	1,500	1,496	1,523
TENET HEALTHCARE CORP	101.63	4.50	4/1/2021	500	500	508
TENET HEALTHCARE CORP 144A	100.13	4.63	7/15/2024	1,008	1,008	1,009
TENET HEALTHCARE CORP 144A	100.38	5.13	5/1/2025	1,566	1,566	1,572
TEREX 1/17 COV-LITE TL	100.08	0.01	1/31/2024	830	828	830
TERRAFORM POWER 6/15 COV-LITE	100.25	0.02	6/27/2022	845	811	847
TERRA-GEN 12/14 TL	92.00	-	12/9/2021	1,893	1,717	1,742
THC ESCROW CORP III 144A	100.27	4.63	7/15/2024	1,262	1,262	1,265
THEATRE HOSPITALS NO 1 D REGS	124.89	6.15	10/15/2031	834	975	1,041
THEATRE HOSPITALS NO 2 D REGS	124.91	6.15	10/15/2031	324	379	405
THOMSON LEARNING 5/16 TLB	94.26	0.34	6/7/2023	7,976	7,888	7,518
THOMSON REUTERS 4/17 (IP&S)	100.54	0.01	10/3/2023	3,451	3,456	3,470
TIBCO SOFTWARE 1/17 TLB	100.38	0.02	12/4/2020	2,104	2,070	2,112
TIBCO SOFTWARE INC 144A	110.25	11.38	12/1/2021	1,251	1,368	1,379
TICP CLO III LTD 3A AR 144A	99.95	2.34	1/20/2027	2,200	2,200	2,199
TIME 4/14 COV-LITE TL	100.00	0.01	4/21/2021	2,642	2,643	2,642
T-MOBILE USA INC	107.00	6.00	4/15/2024	230	244	246
T-MOBILE USA INC	107.25	5.38	4/15/2027	767	767	823
TOWER AUTOMOTIVE 3/17 TLB	99.67	0.26	3/7/2024	3,178	3,120	3,167
TPF 9/14 COV-LITE TL	99.48	-	10/2/2023	175	173	174
TPF 9/14 COV-LITE TL	99.48	0.01	10/2/2023	792	768	787
TRANSDIGM 6/16 AMEND/EXTEND	99.80	0.01	6/9/2023	3,098	3,081	3,092
TRANSDIGM INC	101.50	6.38	6/15/2026	2,439	2,417	2,476
TRANSOCEAN INC	73.00	6.80	3/15/2038	345	276	252
TRANSOCEAN INC	89.00	9.35	12/15/2041	262	244	233

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TRANSUNION 5/15 TLB2	100.57	0.01	4/9/2021	3,016	2,991	3,033
TRAPEZA CDO IX LTD 9A A1 144A	83.50	1.50	1/27/2040	2,447	2,051	2,044
TRAVELPORT 1/17 TLC	100.13	0.58	9/2/2021	2,891	2,887	2,894
TREEHOUSE FOODS INC 144A	106.50	6.00	2/15/2024	2,000	2,085	2,130
TRIAXX PRIME CDO 2 2A A1A 144A	97.42	1.32	10/2/2039	3,147	2,966	3,066
TRIAXX PRIME CDO 2A A1B2 144A	97.77	1.32	10/2/2039	1,614	1,522	1,578
TRIBUNE PUBLISHING 7/14	99.38	0.02	8/4/2021	2,775	2,772	2,758
TRINSEO 4/15 COV-LITE TLB	100.75	0.01	11/5/2021	0	-	-
TRUPS FINANCIALS NO 1A A1 144A	96.00	3.04	4/20/2038	5,345	5,185	5,131
TULLOW OIL PLC 144A	91.13	6.25	4/15/2022	3,180	2,834	2,898
TUOLUMNE GROVE CLO 1A A1R 144A	99.82	2.38	4/25/2026	2,800	2,800	2,795
TUOLUMNE GROVE CLO 1A SUB 144A	39.34	-	4/25/2026	5,688	2,748	2,237
TUOLUMNE GROVE CLO L 1A D 144A	99.73	4.69	4/25/2026	2,100	1,916	2,094
TXU/TCEH 10/16 COV-LITE TLB	99.06	0.01	8/4/2023	1,579	1,563	1,564
TXU/TCEH 10/16 COV-LITE TLC	99.06	0.33	8/4/2023	362	358	359
U.S.I. 4/17 COV-LITE TL	99.25	0.30	5/16/2024	1,111	1,105	1,102
UNIFRAX 3/17 (USD) TLB	100.25	0.01	3/29/2024	741	739	743
UNITED AIR LINES 3/17 TLB	100.33	0.61	3/15/2021	2,279	2,279	2,286
UNITYMEDIA 6/17 COV-LITE TLB	99.52	-	9/8/2025	828	826	824
UNIVAR 1/17 (USD) COV-LITE TLB	100.05	0.01	7/1/2022	1,970	1,972	1,971
UNIVERSAL SERVICES 7/15	100.21	0.01	7/28/2022	3,758	3,700	3,766
UPC FINANCING 2/17 AP TL	100.10	0.17	4/15/2025	2,702	2,696	2,705
US INFRASTRUCTURE 6/17 TLB	100.13	0.22	12/8/2023	1,152	1,149	1,154
USG CORP 144A	102.88	4.88	6/1/2027	407	407	419
USIS MERGER SUB INC 144A	101.75	6.88	5/1/2025	1,527	1,527	1,554
V.SHIPS (AL MISTRAL)1/17 TLB	99.58	0.01	3/11/2024	2,448	2,453	2,437
VALEANT 3/15 F1 TLB	101.31	0.42	4/1/2022	3,326	3,284	3,369
VALEANT PHARMACEUTICALS I 144A	84.63	6.13	4/15/2025	2,500	1,941	2,116
VALEANT PHARMACEUTICALS I 144A	85.75	5.88	5/15/2023	396	324	340
VALEANT PHARMACEUTICALS I 144A	96.88	6.38	10/15/2020	1,500	1,309	1,453
VALEANT PHARMACEUTICALS I 144A	104.88	6.50	3/15/2022	317	317	332
VALEANT PHARMACEUTICALS I 144A	105.13	7.00	3/15/2024	539	539	567
VENATOR 6/17 TLB	100.25	-	6/28/2024	307	306	308
VENATOR FINANCE SARL / VE 144A	101.00	5.75	7/15/2025	560	560	566
VENTURE VII CDO LTD 7A C 144A	94.97	1.86	1/20/2022	985	919	935
VENTURE VII CDO LTD 7A E 144A	98.79	4.56	1/20/2022	1,000	939	988
VENTURE VIII CDO LTD 8A C 144A	97.80	2.05	7/22/2021	250	234	245
VENTURE XIII CLO 13A SUB 144A	45.95	-	6/10/2025	4,500	3,025	2,068
VENTURE XVII CLO L 17A AR 144A	100.05	2.38	7/15/2026	3,000	3,000	3,001
VERTAFORE 12/16 COV-LITE TL	99.85	0.01	6/30/2023	1,777	1,769	1,774
VIBRANT CLO LTD 201 1A CR 144A	100.03	5.06	7/17/2024	2,000	2,000	2,001
VIRGIN MEDIA 12/16 COV-LT TL1	99.98	0.17	1/31/2025	2,012	2,007	2,011
VISTRA 12/16 TCHE TLB1	99.93	0.15	12/14/2023	253	252	253
VIVA ALAMO 2/14 COV-LITE TLB	79.00	0.47	2/22/2021	622	603	491
VODAFONEZIGGO 1/17 (USD) TLE	99.66	0.16	4/15/2025	1,891	1,886	1,884
VOLT LIII LLC NP13 A1 144A	100.63	3.88	12/26/2046	2,261	2,261	2,275
VOLT XLVIII LLC NPL8 A1 144A	100.33	3.50	7/25/2046	4,080	4,080	4,094
VOYA CLO 2013-1 LTD 1A C 144A	99.57	4.66	4/15/2024	1,000	970	996
VOYA FINANCIAL INC	106.25	5.65	5/15/2053	1,550	1,585	1,647
WACHOVIA ASSET SECU HE1 A 144A	91.80	1.36	7/25/2037	1,585	1,379	1,455
WALGREENS INFUSION 4/15 TL	99.25	0.02	4/7/2022	1,717	1,712	1,704
WASTEQUIP 8/13 TL	99.92	-	8/9/2019	1,908	1,907	1,907
WEATHERFORD INTERNATIONAL 144A	104.50	9.88	2/15/2024	3,000	3,000	3,135
WELLS FARGO & CO	107.10	0.06	12/29/2049	2,950	3,143	3,159
WELLS FARGO & CO	110.20	0.06	12/29/2049	3,350	3,644	3,692
WELLTEC A/S 144A	97.00	8.00	2/1/2019	2,244	2,219	2,177

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
WEST CLO 2014-1 LTD 1A C 144A	99.31	4.61	7/18/2026	250	249	248
WEST CLO 2014-2 LTD 2A C 144A	99.57	4.84	1/16/2027	1,155	1,115	1,150
WEST CORP 144A	101.00	5.38	7/15/2022	2,000	1,910	2,020
WESTCHESTER CLO LTD 1A C 144A	97.21	2.02	8/1/2022	2,920	2,688	2,839
WESTERN DIGITAL CORP	117.97	10.50	4/1/2024	2,000	2,315	2,359
WESTERN REFINING 11/13 COV-LIT	100.06	-	11/25/2020	0	0	0
WINDSTREAM 9/16 B6 TLB	-	0.17	3/29/2021	-	-	-
WOOD STREET CLO III B X C REGS	114.06	0.41	8/27/2022	300	308	342
WOOD STREET CLO IV BV X D REGS	113.66	1.16	9/25/2022	6,890	7,099	7,831
WOOD STREET CLO V BV X C1 REGS	111.93	0.36	9/14/2023	100	98	112
WOODMONT 2017-2 TRUS 2A B 144A	100.25	3.58	7/18/2028	3,300	3,300	3,308
WYNN LAS VEGAS LLC / WYNN 144A	102.44	5.25	5/15/2027	869	869	890
YAMANA GOLD INC	101.04	4.95	7/15/2024	2,220	1,936	2,243
YORK RISK SERVICES 10/14	97.58	0.01	10/1/2021	1,741	1,737	1,699
YORK RISK SERVICES HOLDIN 144A	96.25	8.50	10/1/2022	602	566	579
ZACHRY HOLDINGS INC 144A	103.00	7.50	2/1/2020	2,400	2,478	2,472
ZAIS INVESTMENT GRAD 9A B 144A	99.30	2.02	4/27/2052	1,070	955	1,062
ZAYO GROUP LLC / ZAYO CAP 144A	104.63	5.75	1/15/2027	549	549	574
ZIGGO SECURED FINANCE BV 144A	102.13	5.50	1/15/2027	1,000	1,000	1,021
ZOO ABS 4 PLC X A1B REGS	109.40	-	11/10/2096	1,434	1,432	1,569
ZOO ABS 4 PLC X A2 REGS	108.39	0.09	11/10/2096	4,826	4,406	5,231
ZOO ABS 4 PLC X B REGS	97.30	0.20	11/10/2096	101	90	98
Mixed Credit				1,888,705	\$ 1,836,278	\$ 1,907,064
Mixed Credit Receivable						9,544
Total Mixed Credit						\$ 1,916,608
Total Fixed Income Investments						\$ 5,249,701

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APPENDIX E: EQUITY^{1,2}

Issuer	Price	Shares	Cost	Market Value
Developed International Equity				
77 BANK LTD/THE	4.92	38	178	187
888 HOLDINGS PLC	3.32	265	954	878
A2 MILK CO LTD	2.93	46	137	136
A2A SPA	1.66	746	1,240	1,237
AA PLC	2.96	48	131	141
AAK AB	72.91	2	143	141
AALBERTS INDUSTRIES NV	39.76	6	228	223
AAREAL BANK AG	39.59	4	140	145
ABACUS PROPERTY GROUP	2.49	156	395	388
ABCAM PLC	12.65	21	261	262
ACCELL GROUP	32.72	3	109	105
ACCIONA SA	87.89	2	165	153
ACCORDIA GOLF TRUST	0.52	284	144	147
ACKERMANS & VAN HAAREN NV	166.75	1	215	215
ACTIVIA PROPERTIES INC	4,276.43	0	143	137
ADEKA CORP	15.22	14	213	216
ADELAIDE BRIGHTON LTD	4.32	31	131	134
ADO PROPERTIES SA	42.24	2	94	92
ADVA OPTICAL NETWORKING SE	10.30	155	1,697	1,601
ADVANCE RESIDENCE INVESTMENT C	2,487.54	0	186	179
ADVANCED MEDICAL SOLUTIONS GRO	3.77	40	157	152
ADVANTEST CORP	17.11	10	181	168
AGF MANAGEMENT LTD	5.19	29	140	151
AGFA-GEVAERT NV	4.86	408	1,882	1,980
AGGREKO PLC	11.96	21	248	250
AICA KOGYO CO LTD	30.44	8	232	237
AIDA ENGINEERING LTD	9.57	23	220	219
AIMIA INC	1.33	162	1,056	215
AIR CANADA	13.38	86	1,073	1,150
AIR FRANCE-KLM	14.24	106	1,129	1,508
AIR NEW ZEALAND LTD	2.39	585	1,136	1,395
AKER ASA	32.71	4	125	123
AKKA TECHNOLOGIES	51.68	10	521	499
ALARIS ROYALTY CORP	17.73	13	204	239
ALDERMORE GROUP PLC	2.82	48	135	135
ALGONQUIN POWER & UTIL CORP	10.51	24	256	251
ALLIED PROPERTIES REIT	29.97	5	144	146
ALLREAL HOLDING AG	181.17	1	179	184
ALM BRAND A/S	8.90	13	114	116
ALPINE ELECTRONICS INC	14.96	112	1,540	1,670
ALS LTD	5.71	33	178	191
ALSO HOLDING AG	128.54	1	140	139
ALSTRIA OFFICE REIT-AG	13.50	11	154	152
ALTAMIR	18.59	47	844	875
ALTEN SA	82.45	3	270	260
ALTRAN TECHNOLOGIES SA	16.28	9	145	139
ALTUS GROUP LTD	21.58	8	166	165
AMANO CORP	20.82	9	207	196

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
AMAYA INC	17.85	81	1,476	1,447
AMBU A/S	64.43	2	151	144
AMEC FOSTER WHEELER PLC	6.07	20	117	119
AMER SPORTS OYJ	24.98	7	178	174
AMG ADVANCED METALLURGICAL GRO	29.17	9	249	253
AMPLIFON SPA	13.18	39	517	519
AMS AG	65.00	3	234	225
ANIMA HOLDING SPA	7.16	27	192	197
ANSELL LTD	18.20	11	190	194
APERAM SA	46.42	3	150	158
ARCLAND SAKAMOTO CO LTD	13.43	14	188	185
ARCS CO LTD	21.64	66	1,517	1,419
ARGOSY PROPERTY LTD	0.76	159	120	121
ARTIS REIT	10.09	11	105	107
ARTNATURE INC	6.44	41	276	266
ARYZTA AG	32.92	5	160	155
ASAHI INTECC CO LTD	45.48	3	129	123
ASCENDAS HOSPITALITY TRUST	0.60	233	139	140
ASCOTT RESIDENCE TRUST	0.84	107	87	90
ASHMORE GROUP PLC	4.59	25	112	114
ASIAN PAY TELEVISION TRUST	0.41	301	123	125
ASM INTERNATIONAL NV	58.16	14	835	805
ASOS PLC	74.68	6	468	474
ASR NEDERLAND NV	33.67	48	1,470	1,614
ASSURA PLC	0.83	183	150	152
ASTM SPA	17.26	17	292	291
ASTRO JAPAN PROPERTY GROUP	4.87	82	403	399
ATEA ASA	13.37	19	227	252
ATEAM INC	26.52	21	556	552
ATRIA OYJ	11.69	31	387	362
AURUBIS AG	78.41	4	286	293
AUSTEVOLL SEAFOOD ASA	8.48	151	1,271	1,283
AUTOGRILL SPA	12.10	10	119	117
AVON RUBBER PLC	13.25	10	142	137
AWA BANK LTD/THE	6.80	28	194	190
AXFOOD AB	16.67	165	2,568	2,754
AXIARE PATRIMONIO SOCIMI SA	17.06	8	141	141
AZBIL CORP	38.00	5	177	171
AZIMUT HOLDING SPA	20.02	7	139	138
B&M EUROPEAN VALUE RETAIL SA	4.40	36	155	160
B2GOLD CORP	2.81	47	136	132
BALFOUR BEATTY PLC	3.52	36	130	127
BANCA IFIS SPA	40.57	5	184	196
BANCA MEDIOLANUM SPA	8.29	13	104	105
BANCA POPOLARE DI SONDRIO SCPA	3.94	46	178	181
BANCO BPM SPA	3.34	87	266	289
BANCO COMERCIAL PORTUGUES SA	0.27	396	105	106
BANDO CHEMICAL INDUSTRIES LTD	9.90	32	316	313
BANK OF OKINAWA LTD/THE	40.58	5	206	207

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Shares	Cost	Market Value
BANK OF THE RYUKYUS LTD	14.63	15	219	222
BANQUE CANTONALE VAUDOISE	741.92	0	99	99
BAVARIAN NORDIC A/S	58.83	9	511	548
BBA AVIATION PLC	3.99	59	234	236
BE SEMICONDUCTOR INDUSTRIES NV	53.32	80	3,656	4,259
BEAZLEY PLC	6.34	33	204	212
BECHTLE AG	128.31	1	136	137
BEFIMMO SA	59.38	5	303	305
BEIJING CAPITAL INTERNATIONAL	1.41	224	321	316
BELLWAY PLC	38.64	46	1,745	1,774
BENESSE HOLDINGS INC	37.74	90	2,840	3,381
BENETEAU SA	17.27	8	133	140
BENI STABILI SPA SIIQ	0.72	807	581	582
BERENDSEN PLC	15.98	8	123	129
BERTRANDT AG	100.09	2	167	166
BGEO GROUP PLC	45.39	3	129	130
BIESSE SPA	35.79	49	1,382	1,753
BIG YELLOW GROUP PLC	10.29	18	186	186
BILFINGER SE	39.12	4	143	146
BILLERUDKORSNAS AB	15.79	12	180	182
BKW AG	58.79	2	94	93
BML INC	19.45	51	1,130	996
BOBST GROUP SA	96.38	20	1,937	1,880
BODYCOTE PLC	9.79	20	192	196
BOIRON SA	98.52	4	411	407
BOLSAS Y MERCADOS ESPANOLES SH	36.06	5	171	173
BONAVA AB	17.08	8	130	129
BONDUELLE SCA	37.43	4	141	144
BOOHOO.COM PLC	3.01	46	141	138
BOOKER GROUP PLC	2.42	755	1,814	1,826
BORREGAARD ASA	12.30	10	120	123
BORUSSIA DORTMUND GMBH & CO KG	6.96	34	243	237
BOSSARD HOLDING AG	203.00	1	184	176
BOVIS HOMES GROUP PLC	12.41	14	172	178
BPER BANCA	4.98	28	135	140
BPOST SA	24.11	14	334	340
BREMBO SPA	14.61	6	87	85
BREWIN DOLPHIN HOLDINGS PLC	4.45	20	88	91
BRITVIC PLC	8.99	16	142	141
BRP INC	29.25	25	611	728
BT INVESTMENT MANAGEMENT LTD	8.73	15	138	135
BTG PLC	9.07	20	181	184
BUCHER INDUSTRIES AG	315.09	1	175	171
BURE EQUITY AB	11.62	12	145	144
BURFORD CAPITAL LTD	11.70	33	374	384
BUWOG AG	28.69	6	179	180
BUZZI UNICEM SPA	14.21	21	333	302
BUZZI UNICEM SPA	24.85	6	157	155
BWP TRUST	2.29	63	150	143

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
CA IMMOBILIEN ANLAGEN AG	24.36	8	182	184
CAESARSTONE LTD	35.05	5	180	185
CAISSE REGIONALE DE CREDIT AGR	23.34	10	231	244
CANADIAN APARTMENT PPTYS REIT	25.85	6	150	153
CANADIAN REIT	35.32	35	1,256	1,223
CANADIAN WESTERN BANK	21.08	11	221	234
CANFOR CORPORATION NEW	15.08	92	1,302	1,388
CANFOR PULP PRODUCTS INC	9.67	53	474	513
CANON ELECTRONICS INC	20.46	11	219	215
CANON MARKETING JAPAN INC	22.75	126	2,635	2,869
CAPE PLC	2.44	367	1,165	895
CAPIO AB	6.11	85	496	521
CAPITAL & COUNTIES PROPERTIES	3.80	44	166	168
CAPITAL POWER CORP	18.73	13	238	238
CARGOTEC OYJ	63.36	2	158	155
CARILLION PLC	2.43	67	165	162
CARL ZEISS MEDITEC AG	51.83	14	638	702
CARSALES.COM LTD	8.84	14	121	122
CASCADES INC	13.62	37	456	499
CASTELLUM AB	14.67	16	238	240
CAWACHI LTD	24.18	8	188	181
CEDAR WOODS PROPERTIES LTD	4.00	41	155	163
CELESTICA INC	13.57	83	1,167	1,126
CELLNEX TELECOM SA	20.60	8	168	160
CEMBRA MONEY BANK AG	94.71	2	177	177
CENTAMIN PLC	2.01	137	281	275
CENTERRA GOLD INC	5.45	25	133	137
CENTRAL ASIA METALS PLC	2.86	88	257	251
CEWE STIFTUNG & CO KGAA	84.21	9	837	781
CHAMPION REIT	0.64	377	245	240
CHARTER HALL GROUP	4.22	96	415	405
CHARTER HALL LONG WALE REIT	3.17	238	746	755
CHARTER HALL RETAIL REIT	3.12	44	144	138
CHESNARA PLC	5.03	28	136	143
CHINA AVIATION OIL SINGAPORE C	1.21	165	201	201
CHINA COMMUNICATIONS SERVICES	0.58	2,122	1,275	1,223
CHORI CO LTD	18.64	7	134	134
CHOW SANG SANG HOLDINGS INTERN	2.33	95	235	222
CI:Z HOLDINGS CO LTD	37.74	46	1,408	1,751
CIE D'ENTREPRISES CFE	141.54	6	883	894
CIE DES ALPES	33.44	26	790	880
CIE PLASTIC OMNIUM SA	36.42	3	92	92
CINEPLEX INC	40.70	4	175	180
CINEWORLD GROUP PLC	9.12	14	122	129
CIR-COMPAGNIE INDUSTRIALI RIUN	1.40	31	47	44
CITIZEN WATCH CO LTD	7.01	45	306	314
CITYCON OYJ	2.62	34	90	90
CKD CORP	15.23	8	127	125
CLARIANT AG	22.05	17	371	380

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Issuer	Price	Shares	Cost	Market Value
CLARION CO LTD	3.80	497	1,906	1,889
CLOSE BROTHERS GROUP PLC	19.60	11	208	210
COFINIMMO SA	122.78	3	325	328
COGECO INC	51.98	21	1,052	1,086
COLLIERS INTL GROUP INC	56.44	2	104	109
COM HEM HOLDING AB	13.87	10	140	141
COMET HOLDING AG	124.99	2	205	202
COMINAR REIT	9.79	16	156	157
COMPUTACENTER PLC	10.53	78	847	825
COMSYS HOLDINGS CORP	20.59	8	175	167
CONCENTRIC AB	16.36	6	96	93
CONZZETA AG	991.49	1	1,180	1,193
CORP FINANCIERA ALBA SA	60.34	23	1,292	1,385
CORPORATE TRAVEL MANAGEMENT LT	17.60	7	131	127
CORTICEIRA AMORIM SGPS SA	14.67	7	101	101
CORUS ENTERTAINMENT INC	10.50	22	222	235
COSMOS PHARMACEUTICAL CORP	194.73	1	125	117
COUNTRYSIDE PROPERTIES PLC	-	-	-	-
COUNTRYSIDE PROPERTIES PLC	4.43	43	186	190
CRAMO OYJ	29.88	21	609	613
CREST NICHOLSON HOLDINGS PLC	6.80	32	219	220
CROESUS RETAIL TRUST	0.86	208	157	178
CROMWELL PROPERTY GROUP	0.73	116	88	84
CSR LTD	-	-	-	-
CSR LTD	3.24	254	885	826
CTS EVENTIM AG & CO KGAA	44.16	5	214	212
CTT-CORREIOS DE PORTUGAL SA	6.32	58	368	368
CYBERAGENT INC	31.02	6	206	192
CYBG PLC	3.59	46	158	163
DAH SING BANKING GROUP LTD	2.13	86	182	184
DAH SING FINANCIAL HOLDINGS LT	8.40	26	213	222
DAIDO STEEL CO LTD	5.76	28	155	161
DAIFUKU CO LTD	29.86	6	189	185
DAIICHIKOSHO CO LTD	46.90	3	127	122
DAIKYO INC	2.04	76	159	155
DAILY MAIL & GENERAL TRUST PLC	8.66	22	188	192
DAINICHISEIKA COLOR & CHEMICAL	7.92	19	151	150
DAISHI BANK LTD/THE	4.60	42	197	193
DAIWABO HOLDINGS CO LTD	3.48	111	342	386
DANIELI & C OFFICINE MECCANICH	17.88	7	130	130
DART GROUP PLC	8.00	162	1,346	1,295
DAVIDE CAMPARI-MILANO SPA	7.04	34	238	240
DCM HOLDINGS CO LTD	8.77	20	171	175
DE' LONGHI SPA	31.30	4	143	138
DEBENHAMS PLC	0.56	258	145	145
DECHRA PHARMACEUTICALS PLC	22.08	7	170	160
DENKA CO LTD	5.15	50	248	258
DENYO CO LTD	17.36	11	210	196
DERICHEBOURG SA	8.44	242	1,354	2,043

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Issuer	Price	Shares	Cost	Market Value
DERWENT LONDON PLC	34.47	41	1,475	1,423
DESCARTES SYS GROUP INC	24.29	17	421	408
DEUTSCHE BETEILIGUNGS AG	44.52	24	1,031	1,060
DEUTSCHE EUROSHOP AG	39.36	4	144	140
DEUTZ AG	8.42	264	1,815	2,219
DFDS A/S	53.22	32	1,793	1,711
DIALOG SEMICONDUCTOR PLC	42.63	84	3,777	3,584
DIASORIN SPA	76.70	6	449	482
DIC CORP	35.91	7	228	233
D'IETEREN SA/NV	46.67	3	164	160
DIOS FASTIGHETER AB	5.52	59	330	328
DIPLOMA PLC	14.35	6	84	86
DMG MORI CO LTD	16.40	7	116	120
DOMETIC GROUP AB	8.68	22	189	188
DOMINO'S PIZZA GROUP PLC	3.82	33	121	126
DORMAKABA HOLDING AG	869.84	2	1,900	1,995
DOUTOR NICHIRE HOLDINGS CO LT	21.24	54	1,144	1,142
DOWA HOLDINGS CO LTD	7.57	35	251	265
DOWNER EDI LTD	4.92	47	217	232
DRAEGERWERK AG & CO KGAA	105.06	12	1,356	1,266
DRAX GROUP PLC	4.23	41	173	173
DREAM GLOBAL REIT	8.41	16	133	136
DRILLISCH AG	60.15	3	184	183
DS SMITH PLC	6.15	47	275	292
DUERR AG	118.67	2	210	210
DULUXGROUP LTD	5.32	27	143	145
DUSKIN CO LTD	25.71	7	182	175
EBARA CORP	27.68	6	156	158
EBRO FOODS SA	22.81	6	131	129
EDREAMS ODIGEO SA	3.43	198	677	679
EFG INTERNATIONAL AG	6.48	23	139	149
EI GROUP PLC	1.67	90	152	151
EL.EN. SPA	31.75	13	482	415
ELECTROCOMPONENTS PLC	7.49	436	2,930	3,265
ELEKTA AB	9.47	20	188	189
ELEMENTIS PLC	3.82	40	148	152
ELIA SYSTEM OPERATOR SA/NV	56.52	3	199	197
ELIOR GROUP SA	29.02	4	116	118
ELIS SA	22.88	6	119	128
ELMOS SEMICONDUCTOR AG	21.99	14	368	317
ELRINGKLINGER AG	19.14	6	118	117
EMMI AG	753.93	0	84	82
EMPIRIC STUDENT PROPERTY PLC	1.45	65	94	94
ENAV SPA	4.30	46	193	196
ENBRIDGE INCOME FD HLDGS INC	24.79	16	378	387
ENERFLEX LTD	-	-	-	-
ENERPLUS CORP	8.10	27	218	221
ENTRA ASA	12.42	9	114	115
EQUINITI GROUP PLC	3.24	80	256	261

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Shares	Cost	Market Value
EULER HERMES GROUP	118.62	2	176	186
EUROCOMMERCIAL PROPERTIES NV	39.90	4	175	170
EURONEXT NV	51.84	4	190	190
EUROPCAR GROUPE SA	14.61	10	142	151
EVN AG	14.93	5	74	78
EVOTEC AG	15.96	9	131	136
EXEDY CORP	28.17	7	181	183
EZAKI GLICO CO LTD	53.84	3	143	135
FABEGE AB	19.21	9	174	175
FAIRFAX MEDIA LTD	0.84	150	137	127
FALCK RENEWABLES SPA	1.32	72	102	95
FAR EAST CONSORTIUM INTERNATIO	0.56	1,373	676	767
FASTIGHETS AB BALDER	24.19	8	191	188
FAURECIA	50.72	5	274	268
FENNER PLC	3.72	105	437	391
FEVERTREE DRINKS PLC	22.15	57	1,266	1,255
FFP	101.65	13	1,250	1,311
FIDEA HOLDINGS CO LTD	1.66	403	744	671
FINCANTIERI SPA	1.11	836	834	930
FINECOBANK BANCA FINECO SPA	7.86	18	137	140
FIRST RESOURCES LTD	1.38	111	153	153
FIRSTGROUP PLC	1.63	95	156	155
FIRSTSERVICE CORP NEW	64.07	2	137	139
FISHER & PAYKEL HEALTHCARE COR	8.38	35	282	295
FLSMIDTH & CO A/S	63.11	3	169	166
FLUGHAFEN ZURICH AG	245.81	1	301	301
FOLKESTONE EDUCATION TRUST	2.14	70	150	150
FORBO HOLDING AG	1,640.47	1	1,374	1,450
FORTUNA SILVER MINES INC	4.89	28	131	135
FRED OLSEN ENERGY ASA	1.56	325	763	507
FREENET AG	31.85	8	248	248
FUJI MACHINE MANUFACTURING CO	14.41	4	59	59
FUJI OIL HOLDINGS INC	23.12	5	118	111
FUJI SEAL INTERNATIONAL INC	27.59	6	164	163
FUJI SOFT INC	28.26	41	1,160	1,170
FUJIKURA LTD	8.37	83	730	695
FUJITEC CO LTD	13.06	38	466	492
FUKUDA DENSHI CO LTD	72.27	4	252	253
FURUKAWA ELECTRIC CO LTD	44.50	4	193	187
FUYO GENERAL LEASE CO LTD	57.05	6	302	319
GALAPAGOS NV	76.26	3	204	200
GALLIFORD TRY PLC	15.08	12	173	176
GAM HOLDING AG	13.42	15	213	204
GDI PROPERTY GROUP	0.79	200	160	158
GENESIS ENERGY LTD	1.78	58	104	103
GENWORTH MI CANADA INC	27.47	51	1,271	1,403
GENWORTH MORTGAGE INSURANCE AU	2.25	264	593	593
GEO HOLDINGS CORP	10.37	87	936	906
GEORG FISCHER AG	969.56	7	6,072	6,391

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Issuer	Price	Shares	Cost	Market Value
GERRESHEIMER AG	80.33	2	142	140
GIBSON ENERGY INC	12.91	10	134	132
GIMV NV	60.48	22	1,352	1,340
GLANBIA PLC	19.53	12	248	237
GLOBAL BRANDS GROUP HOLDING LT	0.11	1,000	108	105
GLORY LTD	32.75	4	129	124
GLP J-REIT	1,077.79	0	160	154
GN STORE NORD A/S	29.16	49	1,449	1,432
GOCOMPARE.COM GROUP PLC	1.38	200	245	275
GOLDCREST CO LTD	22.11	54	1,090	1,200
GOODMAN PROPERTY TRUST	0.92	177	161	162
GRAFTON GROUP PLC	9.16	24	232	224
GRAINCORP LTD	7.26	15	109	108
GRAINGER PLC	3.42	36	119	122
GRAMMER AG	52.33	20	1,244	1,046
GRAND CITY PROPERTIES SA	20.01	8	154	152
GRANGES AB	9.19	16	146	143
GRANITE REIT	39.49	34	1,277	1,324
GREAT CANADIAN GAMING CORP	18.39	8	135	140
GREAT EAGLE HOLDINGS LTD	5.09	265	1,305	1,348
GREAT PORTLAND ESTATES PLC	7.75	177	1,425	1,376
GREEN REIT PLC	1.62	77	129	126
GREENE KING PLC	8.75	27	244	234
GREENYARD NV	23.66	5	99	107
GREGGS PLC	14.03	113	1,577	1,582
GRIEG SEAFOOD ASA	6.95	171	1,248	1,189
GRUPO CATALANA OCCIDENTE SA	42.01	4	180	182
G-TEKT CORP	18.62	8	157	156
GUNGHO ONLINE ENTERTAINMENT IN	2.57	463	1,121	1,191
GUNMA BANK LTD/THE	6.00	36	209	218
GUNZE LTD	3.59	46	166	165
GUOCOLAND LTD	1.37	422	550	579
GURIT HOLDING AG	1,200.86	0	175	187
GVC HOLDINGS PLC	9.83	16	166	162
H&R GMBH & CO KGAA	13.91	7	100	94
H2O RETAILING CORP	18.18	19	349	345
HALFORDS GROUP PLC	4.44	37	166	165
HALMA PLC	14.29	25	359	351
HANSTEEN HOLDINGS PLC	1.62	88	140	143
HANWA CO LTD	7.16	32	222	229
HAPAG-LLOYD AG	29.06	5	156	156
HASEKO CORP	12.14	120	1,414	1,451
HAVAS SA	10.50	14	140	143
HAYS PLC	2.16	1,361	2,952	2,934
HEIWA CORP	22.29	7	165	165
HEIWA REAL ESTATE CO LTD	16.11	11	180	176
HELVETIA HOLDING AG	572.76	0	256	257
HEMFOSA FASTIGHETER AB	10.79	15	158	158
HERA SPA	3.05	44	137	133

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Issuer	Price	Shares	Cost	Market Value
HEXPOL AB	10.90	13	144	141
HFA HOLDINGS LTD	1.84	17	31	31
HIBERNIA REIT PLC	1.57	96	153	150
HILL & SMITH HOLDINGS PLC	17.93	9	165	169
HISCOX LTD	16.46	20	335	336
HISPANIA ACTIVOS INMOBILIARIOS	16.51	12	197	200
HOKKOKU BANK LTD/THE	3.84	50	193	192
HOKUETSU BANK LTD/THE	23.76	8	204	200
HOKUHOKU FINANCIAL GROUP INC	15.94	108	1,666	1,718
HOLMEN AB	43.36	4	191	187
HOMESERVE PLC	9.55	47	458	452
HOPEWELL HOLDINGS LTD	3.81	76	295	290
HORIBA LTD	60.79	5	313	286
HORNBACK HOLDING AG & CO KGAA	85.83	3	219	224
HOWDEN JOINERY GROUP PLC	5.29	37	200	197
HUDBAY MINERALS INC	5.78	136	724	788
HUFVUDSTADEN AB	16.56	10	167	167
HUHTAMAKI OYJ	39.35	5	186	187
IAMGOLD CORP	5.15	27	138	138
IBIDEN CO LTD	17.21	7	133	127
IBJ LEASING CO LTD	24.01	10	234	233
IBSTOCK PLC	3.19	43	137	137
IG GROUP HOLDINGS PLC	7.38	22	160	162
ILUKA RESOURCES LTD	6.66	25	152	166
IMCD GROUP NV	54.12	3	147	151
IMMOBILIARE GRANDE DISTRIBUZIONE	0.88	536	495	471
IMMOFINANZ AG	2.28	80	180	182
INABA DENKI SANGYO CO LTD	37.96	9	336	338
INABATA & CO LTD	13.25	18	233	236
INCHCAPE PLC	9.80	246	2,663	2,413
INDIVIOR PLC	4.06	331	1,429	1,344
INDOFOOD AGRI RESOURCES LTD	0.35	86	31	30
INDUS HOLDING AG	70.83	3	205	202
INDUSTRIA MACCHINE AUTOMATICHE	91.76	1	108	106
INDUTRADE AB	22.88	6	138	135
INES CORP	10.00	92	928	916
INFICON HOLDING AG	493.40	3	1,488	1,414
INFORMA PLC	8.69	47	414	408
INMOBILIARIA COLONIAL SOCIMI S	8.70	19	160	166
INTERFOR CORP	14.31	45	624	646
INTERMEDIATE CAPITAL GROUP PLC	10.81	22	235	238
INTERPUMP GROUP SPA	27.30	5	146	139
INTERXION HOLDING NV	45.78	4	173	176
INTRUM JUSTITIA AB	-	-	-	-
INTRUM JUSTITIA AB	33.91	4	143	138
INVESTA OFFICE FUND	3.37	374	1,315	1,258
INVESTMENT AB ORESUND	18.32	7	130	133
IOMART GROUP PLC	3.98	26	107	104
IOOF HOLDINGS LTD	7.52	24	177	178

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
IPSEN SA	136.69	8	1,035	1,150
IPSOS	37.47	5	184	186
IREN SPA	2.31	56	134	129
IRISH RESIDENTIAL PROPERTIES R	1.55	220	326	341
ISHIHARA SANGYO KAISHA LTD	10.23	34	338	351
ISRA VISION AG	169.71	1	114	106
ISRAEL DISCOUNT BANK LTD	2.64	343	873	903
ITALGAS SPA	5.04	24	125	121
ITALMOBILIARE SPA	27.26	4	98	97
ITO EN LTD	-	-	-	-
ITO EN LTD	36.49	3	120	113
ITOCHU TECHNO-SOLUTIONS CORP	34.98	8	282	276
ITURAN LOCATION AND CONTROL LT	31.30	7	200	204
IVANHOE MINES LTD	3.21	37	108	118
IWG PLC	4.20	376	1,650	1,578
IYO BANK LTD/THE	8.28	20	160	167
IZUMI CO LTD	56.78	3	164	159
JAC RECRUITMENT CO LTD	15.10	40	576	597
JACQUET METAL SERVICE	26.45	2	49	44
JAFCO CO LTD	40.27	5	207	209
JAPAN HOTEL REIT INVESTMENT CO	707.55	0	150	148
JAPAN WOOL TEXTILE CO LTD/THE	8.34	27	224	221
JAPFA LTD	0.47	52	22	24
JB HI-FI LTD	17.93	7	123	129
JD SPORTS FASHION PLC	4.55	281	1,581	1,277
JENOPTIK AG	26.19	42	1,059	1,092
JIANGSU EXPRESSWAY CO LTD	1.41	664	968	937
JIANGXI COPPER CO LTD	1.64	535	825	879
JM AB	35.34	35	1,301	1,240
JOHN LAING GROUP PLC	3.94	39	149	153
JOHN WOOD GROUP PLC	8.32	22	179	182
JOHNSON ELECTRIC HOLDINGS LTD	3.48	197	678	683
J-OIL MILLS INC	35.56	15	592	544
JOSHIN DENKI CO LTD	14.43	14	193	202
JOYFUL HONDA CO LTD	30.53	5	142	140
JUNGHEINRICH AG	36.50	10	377	377
JUPITER FUND MANAGEMENT PLC	6.56	66	421	435
JUST EAT PLC	8.51	37	315	312
JVC KENWOOD CORP	2.98	110	298	328
JYSKE BANK A/S	57.83	5	256	265
KAGA ELECTRONICS CO LTD	20.49	60	1,070	1,223
KAGOME CO LTD	30.44	4	134	125
KAKEN PHARMACEUTICAL CO LTD	54.56	2	113	115
KAMEI CORP	13.60	23	259	306
KANAMOTO CO LTD	33.20	51	1,349	1,700
KANDENKO CO LTD	10.52	13	140	137
KANEMATSU CORP	2.05	301	606	616
KAPPAHL AB	5.42	76	429	412
KARDEX AG	115.07	18	1,914	2,085

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Issuer	Price	Shares	Cost	Market Value
KASAI KOGYO CO LTD	12.89	80	1,004	1,027
KATO SANGYO CO LTD	26.83	22	615	598
KBC ANCORA	48.84	2	103	106
KEIHANSHIN BUILDING CO LTD	6.22	177	1,066	1,102
KEIHIN CORP	13.64	12	158	158
KEMIRA OYJ	12.61	7	85	83
KENDRION NV	40.83	4	172	180
KENEDIX OFFICE INVESTMENT CORP	5,339.98	0	120	117
KEPPEL REIT	0.83	143	118	119
KERRY LOGISTICS NETWORK LTD	1.48	145	210	214
KESKO OYJ	50.80	3	179	174
KEWPIE CORP	26.25	7	178	176
KEYWORDS STUDIOS PLC	9.70	12	113	117
KILLAM APT REAL ESTATE INVT TR	9.81	16	154	156
KINAXIS INC	62.17	2	128	122
KINDEN CORP	16.11	16	253	251
KINDRED GROUP PLC	11.30	241	2,543	2,728
KINGBOARD CHEMICAL HOLDINGS LT	3.98	434	1,533	1,727
KINGSPAN GROUP PLC	34.28	10	354	351
KION GROUP AG	76.33	4	299	290
KIRKLAND LAKE GOLD LTD	9.45	23	193	214
KISSEI PHARMACEUTICAL CO LTD	27.14	12	315	312
KIWI PROPERTY GROUP LTD	1.03	129	133	133
KIYO BANK LTD/THE	17.31	14	246	244
KLOVERN AB	1.09	122	139	133
KOBAYASHI PHARMACEUTICAL CO LT	59.36	5	290	279
KOHNAN SHOJI CO LTD	18.63	36	701	665
KOKUYO CO LTD	13.64	55	740	750
KOMERI CO LTD	25.43	41	1,011	1,040
KONECRANES OYJ	42.26	6	267	255
KONISHI CO LTD	14.31	13	186	183
KONOIKE TRANSPORT CO LTD	13.63	10	134	132
KORIAN SA	34.07	4	131	127
KRONES AG	115.65	14	1,611	1,574
K'S HOLDINGS CORP	19.54	11	228	223
KUMAGAI GUMI CO LTD	3.21	231	618	742
KUNGSLEDEN AB	6.12	27	163	163
KURABO INDUSTRIES LTD	2.31	86	201	198
KUREHA CORP	49.39	5	235	227
KYB CORP	5.12	32	157	164
KYOKUTO KAIHATSU KOGYO CO LTD	16.06	40	662	649
KYORIN HOLDINGS INC	22.18	17	396	386
KYOWA EXEO CORP	16.81	14	247	237
LABRADOR IRON ORE ROYALTY CORP	12.10	17	208	202
LAI SUN DEVELOPMENT CO LTD	0.04	4,080	148	149
LANCASHIRE HOLDINGS LTD	9.05	19	169	168
LANGHAM HOSPITALITY INVESTMENT	0.42	353	150	149
LAR ESPANA REAL ESTATE SOCIMI	9.20	17	151	155
LAURENTIAN BANK OF CANADA	41.71	6	228	232

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
LEG IMMOBILIEN AG	93.88	4	367	363
LENZING AG	178.95	1	166	166
LEONI AG	51.41	2	94	90
LEOPALACE21 CORP	6.21	31	188	194
LEROY SEAFOOD GROUP ASA	5.41	37	207	199
LIBERBANK SA	1.03	102	99	105
LINTEC CORP	23.91	8	189	189
LISI	47.57	2	111	118
LOGITECH INTERNATIONAL SA	36.81	10	384	381
LONDONMETRIC PROPERTY PLC	2.17	64	140	140
LOOKERS PLC	1.49	87	136	129
LOOMIS AB	35.81	54	1,920	1,921
LPE-EARNEST PARTNERS	1.00	520,864	520,864	520,864
LUK FOOK HOLDINGS INTERNATIONA	3.42	54	179	185
LUNDIN MINING CORP	5.67	50	272	285
MACNICA FUJI ELECTRONICS HOLDI	14.60	16	237	231
MACQUARIE ATLAS ROADS GROUP	4.30	35	157	150
MAEDA CORP	11.02	15	178	165
MAEDA ROAD CONSTRUCTION CO LTD	19.95	13	261	259
MAGELLAN FINANCIAL GROUP LTD	22.12	8	179	186
MAIRE TECNIMONT SPA	4.64	109	439	506
MAKINO MILLING MACHINE CO LTD	8.25	23	188	190
MAN GROUP PLC	2.01	71	136	142
MAN WAH HOLDINGS LTD	0.90	3,165	2,593	2,842
MANDOM CORP	54.20	6	289	298
MANITOU BF SA	31.14	20	663	631
MAPLE LEAF FOODS INC	25.21	55	1,390	1,395
MAPLETREE COMMERCIAL TRUST	1.16	134	151	155
MAPLETREE GREATER CHINA COMMER	0.78	175	135	137
MAPLETREE INDUSTRIAL TRUST	1.35	137	181	185
MAPLETREE LOGISTICS TRUST	0.87	149	128	129
MARSHALLS PLC	4.87	47	228	227
MARSTON'S PLC	1.58	119	190	188
MARTINREA INTERNATIONAL INC	8.15	67	554	546
MARUDAI FOOD CO LTD	4.68	154	706	721
MARVELOUS INC	9.85	52	509	513
MATAS A/S	15.80	11	192	179
MATSUMOTOKIYOSHI HOLDINGS CO L	56.87	3	151	142
MAYNE PHARMA GROUP LTD	0.83	206	165	172
MCCARTHY & STONE PLC	2.14	72	156	154
MEDIASET ESPANA COMUNICACION S	12.43	213	2,796	2,652
MELCO INTERNATIONAL DEVELOPMEN	2.68	715	1,902	1,914
MELEXIS NV	82.01	2	185	185
MELIA HOTELS INTERNATIONAL SA	14.93	61	906	908
MELROSE INDUSTRIES PLC	3.15	106	350	333
MERLIN PROPERTIES SOCIMI SA	12.61	22	274	273
METCASH LTD	1.84	78	126	144
METRO BANK PLC	46.61	3	151	148
METROPOLE TELEVISION SA	23.24	49	1,108	1,135

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Shares	Cost	Market Value
MICRO FOCUS INTERNATIONAL PLC	29.50	14	450	427
MIE BANK LTD/THE	22.67	3	71	77
MINERAL RESOURCES LTD	8.32	387	3,002	3,222
MIQUEL Y COSTAS & MIQUEL SA	36.50	3	106	110
MIRACA HOLDINGS INC	44.94	73	3,352	3,294
MITSUBOSHI BELTING LTD	11.10	24	267	266
mitsui home co ltd	6.59	14	86	92
MITSUI MINING & SMELTING CO LT	3.91	41	155	160
MITSUI SUGAR CO LTD	28.97	5	152	151
MIURA CO LTD	19.47	6	114	111
MOBIMO HOLDING AG	280.90	1	153	156
MODEC INC	22.25	54	1,185	1,201
MONADELPHOUS GROUP LTD	10.73	12	124	129
MONCLER SPA	23.38	10	246	241
MONEYSUPERMARKET.COM GROUP PLC	4.59	279	1,272	1,284
MORGAN SINDALL GROUP PLC	16.11	21	340	334
MORGUARD CORP	142.26	4	592	612
MORGUARD NORTH AMERICAN REIT	11.82	23	268	275
MORGUARD REIT	11.17	22	249	249
MORINAGA & CO LTD/JAPAN	56.78	3	153	142
MORINAGA MILK INDUSTRY CO LTD	7.62	83	697	632
MORNEAU SHEPELL INC	16.05	16	254	258
MORPHOSYS AG	70.83	2	133	133
MTU AERO ENGINES AG	140.86	3	455	452
MUSASHINO BANK LTD/THE	30.66	7	203	205
MYOB GROUP LTD	2.62	283	763	742
N BROWN GROUP PLC	4.03	40	157	163
NAGASE & CO LTD	15.21	16	235	240
NAKANISHI INC	40.54	4	168	166
NANKAI ELECTRIC RAILWAY CO LTD	5.17	30	160	155
NATIONAL EXPRESS GROUP PLC	4.76	31	148	146
NAVIGATOR CO SA/THE	4.31	28	123	120
NCC AB	28.13	100	2,793	2,822
NEC NETWORKS & SYSTEM INTEGRAT	21.72	30	647	647
NEMETSCHEK SE	74.36	2	118	115
NEOPOST SA	46.36	30	1,255	1,371
NET ONE SYSTEMS CO LTD	9.48	61	496	580
NETS A/S	19.87	6	124	124
NEW FLYER INDUSTRIES INC	41.76	33	1,384	1,399
NEW WAVE GROUP AB	6.73	134	936	902
NEWRIVER REIT PLC	4.55	27	118	121
NEX GROUP PLC	8.11	15	122	118
NEXITY SA	58.03	3	164	164
NHK SPRING CO LTD	10.51	22	230	231
NIBE INDUSTRIER AB	9.43	23	216	216
NICHIAS CORP	11.56	14	169	162
NICHIREI CORP	28.03	8	239	224
NIFCO INC/JAPAN	53.67	2	127	123
NIHON M&A CENTER INC	36.58	4	149	139

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
NIHON PARKERIZING CO LTD	14.89	10	160	155
NIKKON HOLDINGS CO LTD	23.10	10	241	238
NIPPO CORP	20.11	85	1,615	1,709
NIPPON CHEMI-CON CORP	3.61	221	655	799
NIPPON DENKO CO LTD	3.52	136	465	479
NIPPON DENSETSU KOGYO CO LTD	20.55	8	165	160
NIPPON KAYAKU CO LTD	14.15	13	189	184
NIPPON KOEI CO LTD	28.39	6	178	173
NIPPON ROAD CO LTD/THE	5.27	46	235	242
NIPPON SEIKI CO LTD	20.11	8	161	161
NIPPON SHEET GLASS CO LTD	8.26	7	61	61
NIPPON SHINYAKU CO LTD	63.99	3	176	173
NIPPON SHOKUBAI CO LTD	64.35	2	140	142
NIPPON SODA CO LTD	5.52	229	1,236	1,264
NIPPON STEEL & SUMIKIN BUSSAN	47.97	4	190	197
NISHIMATSU CONSTRUCTION CO LTD	5.30	88	482	467
NISHIO RENT ALL CO LTD	31.86	28	844	899
NISSHIN OILIO GROUP LTD/THE	5.87	78	479	457
NITTA CORP	31.11	8	243	243
NITTETSU MINING CO LTD	53.84	20	1,018	1,077
NITTO KOGYO CORP	15.78	42	604	656
NKT A/S	80.08	2	187	185
NMC HEALTH PLC	28.40	5	161	156
NOEVIR HOLDINGS CO LTD	50.91	3	170	168
NOF CORP	12.73	12	153	153
NOHMI BOSAI LTD	14.40	4	62	63
NOLATO AB	37.52	6	219	223
NOMAD FOODS LTD	14.11	3	36	37
NORBORD INC	31.08	4	110	115
NORITAKE CO LTD/NAGOYA JAPAN	34.22	25	772	856
NORTH PACIFIC BANK LTD	3.50	52	184	182
NORTHERN STAR RESOURCES LTD	3.64	266	911	968
NORTHGATE PLC	5.76	19	130	110
NORTHLAND POWER INC	17.79	7	118	121
NSD CO LTD	18.01	52	912	933
NTN CORP	4.61	28	126	129
OC OERLIKON CORP AG	13.16	20	258	265
OCEANAGOLD CORP	3.01	59	190	179
OESTERREICHISCHE POST AG	43.38	29	1,184	1,240
OHB SE	30.29	8	229	231
OITA BANK LTD/THE	3.84	43	168	165
OKAMURA CORP	9.49	16	150	156
OKASAN SECURITIES GROUP INC	6.42	41	266	263
OKINAWA CELLULAR TELEPHONE CO	33.51	4	133	137
OKUMA CORP	9.50	25	234	237
OKUMURA CORP	6.73	29	206	195
ON THE BEACH GROUP PLC	5.06	212	1,101	1,073
ONESAVINGS BANK PLC	4.87	111	639	542
ONTEX GROUP NV	35.48	4	160	154

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Issuer	Price	Shares	Cost	Market Value
OPEN HOUSE CO LTD	30.79	39	995	1,186
ORBOTECH LTD	32.62	4	126	122
ORIFLAME HOLDING AG	37.54	3	108	101
ORIOR AG	79.57	3	225	233
ORIX JREIT INC	1,476.50	0	213	204
ORORA LTD	2.19	54	116	118
ORPEA	111.29	2	279	269
OSAKI ELECTRIC CO LTD	7.48	101	799	755
OSISKO GOLD ROYALTIES LTD	12.20	13	166	163
OUE LTD	1.42	112	160	159
OUTOKUMPU OYJ	7.97	31	240	249
OZ MINERALS LTD	5.68	37	196	212
P2P GLOBAL INVESTMENTS PLC	11.53	7	79	79
PACIFIC INDUSTRIAL CO LTD	12.98	12	157	160
PAGEGROUP PLC	6.18	415	2,599	2,562
PALTAC CORPORATION	33.69	4	148	145
PAN AFRICAN RESOURCES PLC	0.18	675	133	121
PAN AMERICAN SILVER CORP	16.79	11	180	182
PANDOX AB	17.84	5	93	94
PAPELES Y CARTONES DE EUROPA S	8.55	12	94	100
PARAGON BANKING GROUP PLC	5.55	25	139	137
PARAMOUNT RESOURCES LTD	14.70	44	690	647
PAREX RESOURCES INC	11.36	11	115	122
PARKLAND FUEL CORP	22.88	7	161	164
PAYPOINT PLC	11.49	29	396	335
PAYSAFE GROUP PLC	6.64	27	181	183
PEAB AB	12.12	243	2,636	2,947
PENDRAGON PLC	0.40	239	110	96
PENNON GROUP PLC	10.72	21	239	229
PENTA-OCEAN CONSTRUCTION CO LT	5.69	203	1,148	1,153
PER AARSLEFF HOLDING A/S	24.24	6	129	134
PERPETUAL LTD	42.86	5	213	220
PERSOL HOLDINGS CO LTD	18.74	10	195	180
PETS AT HOME GROUP PLC	2.09	67	134	140
PHILIPS LIGHTING NV	36.86	7	266	253
PHOENIX GROUP HOLDINGS	10.05	18	178	183
PIGEON CORP	36.22	7	253	243
PIOLAX INC	27.86	6	152	153
PLAYTECH PLC	12.35	72	904	887
PLENUS CO LTD	21.12	41	863	864
PRECINCT PROPERTIES NEW ZEALAN	0.90	198	178	179
PREMIUM BRANDS HOLDINGS CORP	71.64	2	166	169
PRESS KOGYO CO LTD	4.64	42	194	196
PRIMARY HEALTH PROPERTIES PLC	1.48	55	80	81
PROSPERITY REIT	0.43	474	202	202
PSP SWISS PROPERTY AG	93.56	2	229	231
PURE INDUSTRIAL REAL ESTATE	5.30	35	184	185
QINETIQ GROUP PLC	3.51	618	2,249	2,170
QUBE HOLDINGS LTD	2.02	65	131	130

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Issuer	Price	Shares	Cost	Market Value
QUEBECOR INC	33.05	5	154	160
RALLYE SA	20.56	32	731	651
RANK GROUP PLC	3.08	64	192	196
RATHBONE BROTHERS PLC	32.92	4	123	123
RATIONAL AG	531.50	0	91	89
RAYSEARCH LABORATORIES AB	27.92	4	118	112
REDEFINE INTERNATIONAL PLC/ISL	0.52	332	169	172
REDROW PLC	7.11	366	2,698	2,600
REGIS RESOURCES LTD	2.90	211	536	612
RELO GROUP INC	19.46	6	117	111
REN - REDES ENERGETICAS NACION	3.13	43	137	134
RENGO CO LTD	5.80	29	165	168
RENISHAW PLC	47.02	4	189	189
RENTOKIL INITIAL PLC	3.55	94	342	334
REPLY SPA	184.54	1	195	190
RHEINMETALL AG	94.80	16	1,500	1,486
RHI AG	37.01	3	98	107
RHT HEALTH TRUST	0.65	253	168	165
RIETER HOLDING AG	228.58	1	329	335
RIGHTMOVE PLC	55.21	6	307	317
RIKEN CORP	45.12	5	199	208
RITCHIE BROS AUCTIONEERS INC	28.69	6	180	183
ROCKWOOL INTERNATIONAL A/S	219.83	1	129	127
ROHTO PHARMACEUTICAL CO LTD	20.67	15	325	310
ROTORK PLC	3.06	60	184	184
ROUND ONE CORP	9.47	504	4,469	4,772
ROYAL UNIBREW A/S	47.91	3	158	157
RPC GROUP PLC	9.77	19	181	190
RPS GROUP PLC	3.40	48	165	165
RUBIS SCA	113.19	3	299	295
RUSSEL METALS INC	19.99	12	223	230
RYOBI LTD	4.07	120	507	488
S IMMO AG	14.49	8	117	119
S&T AG	15.03	9	129	133
SAAB AB	49.32	5	247	241
SACYR SA	0.08	57	5	5
SACYR SA	2.65	57	163	152
SAETA YIELD SA	11.29	22	248	244
SAFESTORE HOLDINGS PLC	5.47	22	117	118
SAF-HOLLAND SA	17.11	7	129	128
SAGA PLC	2.72	70	179	192
SAIZERIYA CO LTD	29.10	91	2,606	2,654
SALMAR ASA	24.72	50	1,087	1,232
SALZGITTER AG	40.73	6	221	237
SAN-AI OIL CO LTD	10.21	21	206	218
SANDFIRE RESOURCES NL	4.33	384	1,652	1,666
SANKI ENGINEERING CO LTD	11.21	35	388	391
SANKYU INC	6.51	293	1,803	1,909
SANOMA OYJ	9.33	32	291	300

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Shares	Cost	Market Value
SANWA HOLDINGS CORP	10.54	12	130	123
SANYO CHEMICAL INDUSTRIES LTD	46.99	4	209	207
SARAS SPA	2.32	72	171	167
SARTORIUS AG	96.35	2	210	200
SARTORIUS STEDIM BIOTECH	77.44	2	147	142
SAS AB	2.18	28	62	62
SAVILLS PLC	11.41	11	118	120
SAWAI PHARMACEUTICAL CO LTD	56.16	2	135	135
SBM OFFSHORE NV	16.00	22	331	348
SCANDIC HOTELS GROUP AB	12.98	111	1,338	1,436
SCANDINAVIAN TOBACCO GROUP A/S	16.26	9	140	139
SCHOOUW & CO AB	107.15	6	616	641
SCREEN HOLDINGS CO LTD	66.75	13	959	888
SCSK CORP	44.86	3	139	130
SEGA SAMMY HOLDINGS INC	13.46	261	3,436	3,514
SEINO HOLDINGS CO LTD	13.29	219	2,528	2,905
SEKISUI JUSHI CORP	18.34	14	260	257
SEMAPA-SOCIEDADE DE INVESTIMEN	19.36	37	673	725
SENIOR PLC	3.05	58	175	175
SENKO GROUP HOLDINGS CO LTD	6.50	45	285	290
SENSHU IKEDA HOLDINGS INC	4.22	53	219	223
SERIA CO LTD	48.33	2	119	111
SFS GROUP AG	113.61	1	144	139
SHAFTESBURY PLC	12.63	15	190	194
SHAWBROOK GROUP PLC	4.40	25	106	108
SHIGA BANK LTD/THE	5.15	33	174	170
SHIKOKU BANK LTD/THE	2.79	56	156	156
SHIMACHU CO LTD	23.82	8	200	198
SHINDENGEN ELECTRIC MANUFACTUR	5.43	25	125	136
SHINKO ELECTRIC INDUSTRIES CO	8.46	136	1,086	1,151
SHINKO SHOJI CO LTD	12.72	73	857	928
SHINMAYWA INDUSTRIES LTD	8.44	321	2,839	2,708
SHINNIHON CORP	8.13	99	886	804
SHOPPING CENTRES AUSTRALASIA P	1.68	112	200	189
SHOWA DENKO KK	23.19	33	736	758
SIEGFRIED HOLDING AG	282.72	4	1,125	1,117
SILTRONIC AG	84.59	14	1,152	1,209
SILVER STANDARD RESOURCES INC	9.69	19	184	185
SILVERCORP METALS INC	3.20	38	113	121
SIMCORP A/S	60.50	3	157	156
SIMS METAL MANAGEMENT LTD	11.64	12	119	137
SINOPEC SHANGHAI PETROCHEMICAL	0.54	612	352	328
SIPEF SA	71.85	10	750	747
SIRIUS MINERALS PLC	0.39	213	90	84
SKANDIABANKEN ASA	9.43	16	149	152
SKY NETWORK TELEVISION LTD	2.53	53	129	134
SKYCITY ENTERTAINMENT GROUP LT	2.99	43	133	127
SMURFIT KAPPA GROUP PLC	31.09	14	437	438
SOCIETA CATTOLICA DI ASSICURAZ	7.77	193	1,658	1,498

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Issuer	Price	Shares	Cost	Market Value
SOCIETA INIZIATIVE AUTOSTRADAL	11.01	12	129	128
SODASTREAM INTERNATIONAL LTD	53.52	2	122	125
SOFINA SA	143.42	10	1,396	1,386
SOFTWARE AG	43.74	4	168	162
SOGEFI SPA	5.34	104	598	558
SOJITZ CORP	2.46	91	219	223
SOLOCAL GROUP	1.30	95	131	124
SOPRA STERIA GROUP	159.39	1	175	170
SOUTHERN CROSS MEDIA GROUP LTD	0.96	1,004	1,035	958
SPAR NORD BANK A/S	13.10	10	132	137
SPAREBANK 1 NORD NORGE	6.77	20	132	136
SPAREBANK 1 SMN	8.57	20	165	170
SPARK INFRASTRUCTURE GROUP	2.01	97	200	195
SPECTRIS PLC	32.77	8	267	258
SPIE SA	30.00	6	158	169
SPIRAX-SARCO ENGINEERING PLC	69.49	5	334	333
SPIRE HEALTHCARE GROUP PLC	4.21	35	150	147
SPONDA OYJ	5.78	83	391	482
SPORTS DIRECT INTERNATIONAL PL	3.78	31	113	118
SQUARE ENIX HOLDINGS CO LTD	32.75	5	158	147
SSAB AB	4.56	71	313	324
SSP GROUP PLC	6.18	129	814	799
ST BARBARA LTD	2.23	395	835	881
ST GALLER KANTONALBANK AG	441.71	0	105	108
ST MODWEN PROPERTIES PLC	4.66	51	237	238
STADA ARZNEIMITTEL AG	70.82	3	235	235
STAGECOACH GROUP PLC	2.42	438	1,195	1,059
STANTEC INC	25.14	8	189	193
STAR ENTERTAINMENT GRP LTD/THE	3.87	82	305	318
STARTS CORP INC	23.77	39	897	918
STEADFAST GROUP LTD	2.04	57	119	115
STO SE & CO KGAA	130.19	1	136	144
STOCK SPIRITS GROUP PLC	2.21	101	223	224
STOREBRAND ASA	6.88	38	242	261
STRAUMANN HOLDING AG	569.62	1	804	845
STUDIO ALICE CO LTD	20.39	22	469	451
SUBSEA 7 SA	13.41	66	872	885
SUEDZUCKER AG	20.81	5	110	105
SUGI HOLDINGS CO LTD	53.58	3	142	139
SUMCO CORP	-	-	-	-
SUMCO CORP	14.48	13	204	191
SUMITOMO BAKELITE CO LTD	7.05	191	1,292	1,346
SUMITOMO FORESTRY CO LTD	15.72	14	224	218
SUMITOMO OSAKA CEMENT CO LTD	4.74	47	224	223
SUMITOMO SEIKA CHEMICALS CO LT	49.04	18	809	883
SUMITOMO WAREHOUSE CO LTD/THE	6.34	32	208	203
SUN HUNG KAI & CO LTD	0.64	1,173	802	756
SUNLIGHT REAL ESTATE INVESTMEN	0.66	332	214	218
SUNRISE COMMUNICATIONS GROUP A	78.68	9	689	683

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Issuer	Price	Shares	Cost	Market Value
SUPERIOR PLUS CORP	8.79	15	126	130
SWECO AB	24.70	6	147	144
SWEDISH ORPHAN BIOVITRUM AB	15.41	8	133	128
SYDBANK A/S	37.65	6	228	236
SYNTHOMER PLC	6.34	19	116	117
TADANO LTD	12.01	13	152	161
TAG IMMOBILIEN AG	15.70	9	135	140
TAHOE RESOURCES INC	8.61	27	238	236
TAKARA STANDARD CO LTD	16.33	13	213	209
TAKASAGO INTERNATIONAL CORP	37.65	3	130	128
TAKASAGO THERMAL ENGINEERING C	16.25	8	124	124
TAMBURI INVESTMENT PARTNERS SP	5.72	25	148	145
TARKETT SA	46.40	10	413	447
TASSAL GROUP LTD	2.92	46	136	134
TATSUTA ELECTRIC WIRE AND CABL	6.07	41	202	251
TECAN GROUP AG	188.27	2	381	426
TECHNICOLOR SA	4.35	23	113	100
TECHNOPOLIS OYJ	4.21	28	112	117
TELEPERFORMANCE	127.91	4	481	470
TELEVISION BROADCASTS LTD	3.77	334	1,294	1,257
TEMENOS GROUP AG	89.39	5	468	462
TETHYS OIL AB	6.94	71	563	490
TFI INTERNATIONAL INC	21.54	11	237	246
TGS NOPEC GEOPHYSICAL CO ASA	20.43	9	178	180
THULE GROUP AB	18.74	7	139	137
TIETO OYJ	30.87	4	126	125
TIS INC	27.77	5	143	136
TKH GROUP NV	55.48	4	209	205
TLG IMMOBILIEN AG	20.41	7	134	136
TMX GROUP LTD	54.33	4	197	204
TOAGOSEI CO LTD	12.99	21	262	266
TODA CORP	6.23	28	182	174
TOEI CO LTD	9.49	22	212	209
TOKAI TOKYO FINANCIAL HOLDINGS	5.54	46	245	253
TOKUYAMA CORP	4.81	26	120	125
TOKYO CENTURY CORP	39.96	3	131	132
TOKYO DOME CORP	9.04	57	525	516
TOKYO OHKA KOGYO CO LTD	33.33	4	128	123
TOKYO SEIMITSU CO LTD	32.17	7	244	228
TOKYO STEEL MANUFACTURING CO L	8.46	24	194	203
TOMONY HOLDINGS INC	4.87	25	124	122
TOPCON CORP	17.21	7	117	115
TOPPAN FORMS CO LTD	10.32	95	972	977
TOPRE CORP	27.06	5	134	135
TOPY INDUSTRIES LTD	29.77	6	164	164
TOROMONT INDUSTRIES LTD	36.76	7	264	272
TOSEI CORP	7.10	129	944	918
TOSHIBA PLANT SYSTEMS & SERVIC	15.77	12	194	188
TOSHIBA TEC CORP	5.17	204	1,073	1,055

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
TOSOH CORP	10.24	93	836	953
TOWA BANK LTD/THE	1.12	130	151	146
TOYO INK SC HOLDINGS CO LTD	5.25	40	210	210
TOYO TIRE & RUBBER CO LTD	20.37	6	119	122
TP ICAP PLC	6.07	39	239	235
TRADE ME GROUP LTD	3.90	35	131	137
TRANSALTA CORP	6.38	32	193	203
TRANSCONTINENTAL INC	19.79	74	1,396	1,472
TRELLEBORG AB	22.80	16	382	370
TRICON CAPITAL GROUP INC	8.95	30	263	272
TRIGANO SA	119.02	1	78	80
TRITAX BIG BOX REIT PLC	1.90	91	170	173
TS TECH CO LTD	29.10	8	223	218
TSUBAKIMOTO CHAIN CO	8.62	31	266	267
TSUKADA GLOBAL HOLDINGS INC	5.21	18	91	93
TSUMURA & CO	40.58	10	400	390
TULLOW OIL PLC	1.96	75	139	146
TV ASAHI HOLDINGS CORP	18.02	26	475	469
UBE INDUSTRIES LTD	2.57	104	259	267
UBISOFT ENTERTAINMENT SA	56.66	4	254	252
UBM PLC	8.96	32	286	284
ULVAC INC	48.06	27	1,322	1,283
UNIONE DI BANCHE ITALIANE SPA	4.30	48	201	207
UNIPER SE	18.74	9	172	163
UNIPOL GRUPPO SPA	4.38	932	3,735	4,081
UNIPRES CORP	22.21	8	178	180
UNIQA INSURANCE GROUP AG	9.31	14	123	132
UNITE GROUP PLC/THE	8.43	97	811	815
UNITED ENGINEERS LTD	1.99	92	183	182
UNITED LABORATORIES INTERNATIO	0.66	316	201	208
UNIVERSAL ENTERTAINMENT CORP	30.57	4	130	128
UTD DRUG ORD EURO.05(DUBLIN	3.32	19	211	63
VALENER INC	17.19	7	123	123
VALIANT HOLDING AG	115.18	1	143	145
VALLOUREC SA	6.07	24	141	145
VALMET OYJ	19.40	127	2,401	2,472
VAT GROUP AG	124.47	11	1,415	1,379
VENTURE CORP LTD	8.75	324	2,727	2,838
VERBIO VEREINIGTE BIOENERGIE A	11.26	29	325	323
VESUVIUS PLC	6.89	20	138	138
VICAT SA	70.34	2	114	111
VICTREX PLC	24.37	5	113	115
VIENNA INSURANCE GROUP AG WIEN	28.17	4	122	124
VILMORIN & CIE SA	81.25	7	577	596
VISCOFAN SA	59.08	3	171	167
VIVA ENERGY REIT	1.74	101	180	176
VOCUS GROUP LTD	2.59	56	148	144
VONTOBEL HOLDING AG	65.06	2	139	142
VP BANK AG	123.95	5	631	662

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Issuer	Price	Shares	Cost	Market Value
VTECH HOLDINGS LTD	15.85	19	308	304
WACKER CHEMIE AG	108.41	1	102	104
WACKER NEUSON SE	24.21	26	620	632
WACOAL HOLDINGS CORP	13.52	19	263	257
WAJAX CORP	17.43	10	162	166
WAKITA & CO LTD	11.60	91	1,014	1,052
WALLENIUS WILHELMSSEN LOGISTICS	5.86	170	919	994
WALLENSTAM AB	9.62	13	121	121
WAREHOUSES DE PAUW CVA	104.95	2	241	244
WEBJET LTD	9.47	21	195	196
WERELDHAVE NV	48.96	2	118	120
WESTERN FOREST PRODUCTS INC	1.80	107	178	192
WESTJET AIRLINES LTD	17.83	6	100	102
WH SMITH PLC	22.28	104	2,389	2,314
WHITECAP RESOURCES INC	7.13	18	122	129
WHITEHAVEN COAL LTD	2.20	440	853	968
WIENERBERGER AG	22.69	8	189	186
WIHLBORGS FASTIGHETER AB	21.10	53	1,074	1,119
WILH WILHELMSSEN HOLDING ASA	29.55	14	418	423
WILLIAM HILL PLC	3.30	74	259	244
WINPAK LTD	44.83	3	118	115
WIRECARD AG	63.55	7	500	472
WIX.COM LTD	69.60	2	152	148
WIZZ AIR HOLDINGS PLC	31.45	3	84	89
WORKSPACE GROUP PLC	11.57	39	453	449
WORLEYPARSONS LTD	8.61	13	110	114
WS ATKINS LTD	27.03	6	147	150
WSP GLOBAL INC	41.43	8	302	314
WUESTENROT & WUERTTEMBERGISCHE	21.85	56	1,152	1,217
XINYI GLASS HOLDINGS LTD	0.99	150	142	149
YAMATO KOGYO CO LTD	25.63	9	229	241
YANLORD LAND GROUP LTD	1.27	1,002	1,337	1,277
YELLOW HAT LTD	23.85	9	220	215
YOKOGAWA BRIDGE HOLDINGS CORP	13.84	13	182	176
YPSOMED HOLDING AG	202.47	1	281	260
YUASA TRADING CO LTD	30.35	81	2,351	2,455
ZARDOYA OTIS SA	10.33	13	138	137
ZEON CORP	10.65	24	248	256
ZHEJIANG EXPRESSWAY CO LTD	1.31	1,122	1,386	1,466
ZOOPLUS AG	198.46	1	126	124
Developed International Equity		597,857	\$ 969,669	\$ 976,868
Developed International Equity Receivable				583
Total Developed International Equity			\$	977,451

Issuer	Price	Shares	Cost	Market Value
Emerging Markets Equity				
ABERDEEN EMERGING MARKETS	\$ 63.15	4,352	259,370	274,807
LSV EMERGING MARKETS EQUITY	\$ 285.25	1,456	405,849	415,227
SCHRODER EMF FUND NO 500 DNQ	\$ 8,741.97	33	228,337	284,637

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
WILLIAM BLAIR EMERGING MARKETS	15.00	22,336	265,690	335,033
Emerging Markets Equity		28,175	\$ 1,159,246	\$ 1,309,704
Emerging Markets Equity Receivable				-
Total Emerging Markets Equity			\$	1,309,704

Issuer	Price	Shares	Cost	Market Value
Equity Options Strategy				
AMERICAN EXPRESS CREDIT AC 3 A	100.03	1,058	1,060	1,058
AMERICAN EXPRESS CREDIT AC 4 A	100.02	4,000	4,003	4,001
AMERICAN EXPRESS CREDIT CORP	100.04	1,655	1,657	1,656
AMERICAN HONDA FINANCE CO 144A	100.09	3,300	3,304	3,303
AMERICAN HONDA FINANCE CO 144A	105.16	4,065	4,281	4,275
AMERICAN HONDA FINANCE CORP	99.04	1,926	1,891	1,908
AMERICAN HONDA FINANCE CORP	100.07	425	430	425
AMERICAN HONDA FINANCE CORP	100.33	850	854	853
APPLE INC	100.54	10,265	10,302	10,320
AQR STYLE PREMI	1.12	375,645	375,451	422,531
AQR VOLATILITY RIS	1.05	324,816	325,116	339,478
AT&T INC	100.52	5,000	5,034	5,026
AUSTRALIA & NEW ZEALAND B 144A	100.83	1,000	1,001	1,008
BANK OF MONTREAL/CHICAGO IL	99.98	15,000	14,989	14,997
BANK OF NOVA SCOTIA/HOUSTON	99.97	9,550	9,550	9,547
BMW VEHICLE OWNER TRUST A A2A	99.84	4,461	4,459	4,454
CANADIAN IMPERIAL BANK OF COMM	99.98	13,000	12,988	12,997
CAPITAL ONE MULTI-ASSET A3 A3	100.43	2,185	2,195	2,194
CHASE ISSUANCE TRUST A1 A1	99.90	4,000	3,999	3,996
CHASE ISSUANCE TRUST A2 A2	100.09	7,980	7,988	7,987
CISCO SYSTEMS INC	105.21	8,736	9,239	9,191
CITIBANK CREDIT CARD ISS A6 A6	100.81	4,875	4,920	4,915
CITIBANK CREDIT CARD ISS A8 A8	100.88	10,600	10,945	10,694
CITIBANK NA	100.05	10,070	10,070	10,075
CITIGROUP INC	100.93	2,358	2,376	2,380
CONOCOPHILLIPS CO	99.82	3,000	2,994	2,994
CONOCOPHILLIPS CO	100.17	7,250	7,248	7,262
CREDIT AGRICOLE SA/LONDON 144A	101.17	2,875	2,898	2,909
DANSKE BANK A/S 144A	100.20	5,950	5,950	5,962
DZ BANK AG DEUTSCHE ZENTRAL-GE	99.96	9,965	9,965	9,961
EBAY INC	100.01	1,270	1,265	1,270
EBAY INC	100.26	4,300	4,301	4,311
EXXON MOBIL CORP	100.24	7,459	7,458	7,477
FEDERAL NATL MTG ASSN	100.08	15,000	15,000	15,012
FORD CREDIT AUTO OWNER T B A2B	100.00	8,420	8,420	8,420
GENERAL MILLS INC	105.91	1,775	1,907	1,880
HONDA AUTO RECEIVABLES 20 2 A2	99.97	5,530	5,530	5,528
HONDA AUTO RECEIVABLES 20 4 A2	99.83	8,461	8,461	8,446
INTER-AMERICAN DEVELOPMENT BAN	99.99	10,000	9,987	9,999
JOHNSON & JOHNSON	100.53	4,000	3,989	4,021
KELLOGG CO	101.43	9,260	9,399	9,393
KREDITANSTALT FUER WIEDERAUFBA	102.94	1,300	1,343	1,338

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Issuer	Price	Shares	Cost	Market Value
MICROSOFT CORP	98.82	6,121	6,050	6,048
NATIONAL AUSTRALIA BANK L 144A	99.95	10,000	10,000	9,995
NATIONAL BANK CANADA ISNTL C/D	100.00	7,900	7,900	7,900
NISSAN AUTO RECEIVABLES 2 A A3	99.83	5,531	5,526	5,522
NORDEA BK AB INSTL C/D	99.97	10,250	10,250	10,247
NOVARTIS CAPITAL CORP	100.07	6,180	6,156	6,184
PFIZER INC	100.16	7,766	7,755	7,778
PHARMACIA LLC	106.58	2,396	2,563	2,554
PROVINCE OF ONTARIO CANADA	100.01	7,500	7,513	7,501
PROVINCE OF QUEBEC CANADA	100.06	8,980	8,980	8,985
PROVINCE OF QUEBEC CANADA	100.07	5,240	5,251	5,244
RECKITT BENCKISER TREASUR 144A	99.35	2,455	2,453	2,439
RECKITT BENCKISER TREASUR 144A	100.10	4,360	4,360	4,364
RIB FLOATER TRUST	100.00	17,800	17,800	17,800
S & P 500 INDEX (SPX)	1,840.00	(1)	(2,474)	(2,077)
S&P 500 INDEX SPX	1,670.00	(0)	(794)	(618)
S&P 500 INDEX SPX	1,850.00	(0)	(878)	(686)
S&P 500 INDEX SPX	2,730.00	(0)	(815)	(1,013)
S&P 500 INDEX SPX	3,700.00	(1)	(4,107)	(4,144)
SUMITOMO MITSUI BANKING CORP/N	99.96	12,100	12,088	12,096
SVENSKA HANDELSBANKEN AB	102.16	2,215	2,254	2,263
TORONTO-DOMINION BANK/THE	100.30	7,750	7,750	7,773
TOTAL CAPITAL CANADA LTD	99.98	10,554	10,553	10,552
TOYOTA AUTO RECEIVABLES 2 A A3	99.90	4,689	4,691	4,684
TOYOTA AUTO RECEIVABLES A A2A	99.94	4,470	4,470	4,467
TOYOTA MOTOR CREDIT CORP	100.28	6,235	6,235	6,252
UNILEVER CAPITAL CORP	99.32	1,435	1,423	1,425
US BANCORP	100.83	1,500	1,515	1,512
US BANK NA/CINCINNATI OH	100.36	8,695	8,695	8,726
WALT DISNEY CO/THE	100.04	10,775	10,776	10,779
WELLS FARGO BANK NA	100.36	10,000	10,048	10,036
Equity Options Strategy		1,115,529	\$ 1,108,200	\$ 1,170,044
Equity Options Strategy Receivable				1,348
Total Equity Options Strategy				\$ 1,171,392

Issuer	Price	Shares	Cost	Market Value
Public Global Equity				
3I GROUP PLC	11.72	100	825	1,175
3M CO	208.19	46	7,356	9,577
A2A SPA	1.66	264	395	438
AA PLC	2.96	0	2	1
AAK AB	72.91	0	17	17
AARON'S INC	38.90	6	144	233
ABB LTD	24.73	243	5,287	6,000
ABBVIE INC	72.51	84	5,347	6,109
ABCAM PLC	12.65	6	53	80
ABERDEEN ASSET MANAGEMENT PLC	3.92	119	400	468
ABERTIS INFRAESTRUCTURAS SA	18.50	0	1	2
ABN AMRO GROUP NV	26.47	118	2,860	3,122

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
ACACIA MINING PLC	3.87	45	173	173
ACCIONA SA	87.89	14	1,092	1,242
ACEA SPA	15.14	3	41	42
ACERINOX SA	13.67	30	383	407
ACS ACTIVIDADES DE CONSTRUCCIO	0.80	7	5	5
ACS ACTIVIDADES DE CONSTRUCCIO	38.58	3	77	103
ACTIVISION BLIZZARD INC	57.57	16	723	894
ADASTRIA CO LTD	27.86	1	19	19
ADECCO GROUP AG	76.12	61	4,124	4,649
ADIDAS AG	191.33	34	4,879	6,527
ADIENT PLC	65.38	1	83	92
ADOBE SYSTEMS INC	141.44	60	6,847	8,442
ADTALEM GLOBAL EDUCATION INC	37.95	5	140	198
ADVANCED ENERGY INDUSTRIES INC	64.69	0	5	6
ADVANCED MICRO DEVICES INC	12.48	86	1,062	1,072
AENA SME SA	194.86	10	1,806	1,961
AEON CO LTD	15.19	46	647	702
AEON MALL CO LTD	19.69	9	174	172
AERCAP HOLDINGS NV	46.43	11	468	492
AES CORP/VA	11.11	296	3,462	3,284
AETNA INC	151.83	27	3,358	4,097
AFLAC INC	77.68	57	4,077	4,415
AGCO CORP	67.39	0	13	13
AGEAS	40.22	35	1,443	1,401
AGGREKO PLC	11.96	0	4	3
AGILENT TECHNOLOGIES INC	59.31	41	1,749	2,449
AGL ENERGY LTD	19.56	207	4,037	4,055
AHRESTY CORP	9.86	1	8	8
AIA GROUP LTD	7.31	1	4	4
AIMIA INC	1.33	5	13	7
AIR LIQUIDE SA	123.41	21	2,332	2,621
AIR PRODUCTS & CHEMICALS INC	143.06	30	3,927	4,292
AIR WATER INC	18.37	12	210	217
AISIN SEIKI CO LTD	51.17	21	917	1,085
AIXTRON SE	7.02	1	2	4
AKAMAI TECHNOLOGIES INC	49.81	31	1,907	1,529
AKEBONO BRAKE INDUSTRY CO LTD	3.13	5	18	17
AKER BP ASA	14.74	2	34	36
AKZO NOBEL NV	86.78	12	993	1,074
ALASKA AIR GROUP INC	89.76	0	6	9
ALBANY INTERNATIONAL CORP	53.40	0	4	5
ALCOA CORP	32.65	1	34	33
ALFA LAVAL AB	20.44	38	774	784
ALIBABA PICTURES GROUP LTD	0.17	30	7	5
ALIGN TECHNOLOGY INC	150.12	5	449	691
ALKERMES PLC	57.97	0	10	12
ALLEGHANY CORP	594.80	2	881	892
ALLEGION PLC	81.12	2	129	162
ALLERGAN PLC	243.09	0	24	24

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Issuer	Price	Shares	Cost	Market Value
ALLIANZ SE	196.63	33	5,819	6,562
ALLIED PROPERTIES REIT	29.97	1	15	15
ALLISON TRANSMISSION HOLDINGS	37.51	126	3,729	4,741
ALLSTATE CORP/THE	88.44	108	7,909	9,573
ALNYLAM PHARMACEUTICALS INC	79.76	1	19	40
ALPHABET INC-CL A	929.68	15	10,231	14,235
ALPHABET INC-CL C	908.73	27	19,487	24,232
ALPS ELECTRIC CO LTD	28.84	0	2	3
ALSTOM SA	34.91	15	479	522
ALSTRIA OFFICE REIT-AG	13.50	12	151	159
ALTAGAS LTD	22.85	1	18	18
ALTIUM LTD	6.57	0	1	3
ALTRIA GROUP INC	74.47	215	12,822	15,989
ALUMINA LTD	1.47	422	453	621
AMADA HOLDINGS CO LTD	11.55	93	963	1,073
AMAYA INC	17.85	1	12	14
AMAZON.COM INC	968.00	19	11,592	18,004
AMCOR LTD/AUSTRALIA	12.43	31	346	392
AMDOCS LTD	64.46	34	1,953	2,192
AMEC FOSTER WHEELER PLC	6.07	0	3	3
AMEREN CORP	54.67	61	3,232	3,329
AMERICAN EAGLE OUTFITTERS INC	12.05	1	8	8
AMERICAN ELECTRIC POWER CO INC	69.47	84	5,213	5,813
AMERICAN EQUITY INVESTMENT LIF	26.28	1	7	13
AMERICAN EXPRESS CO	84.24	1	94	114
AMERICAN INTERNATIONAL GROUP I	62.52	9	524	550
AMERICAN TOWER CORP	132.32	9	877	1,226
AMERIPRISE FINANCIAL INC	127.29	4	462	472
AMETEK INC	60.57	1	30	36
AMGEN INC	172.23	50	8,187	8,654
AMP LTD	3.98	8	33	33
AMPHENOL CORP	73.82	27	1,888	2,001
AMPLIFON SPA	13.18	6	51	83
AMS AG	65.00	4	249	251
ANA HOLDINGS INC	3.47	144	491	500
ANADARKO PETROLEUM CORP	45.34	117	6,272	5,300
ANALOG DEVICES INC	77.80	27	1,660	2,062
ANGLO AMERICAN PLC	13.30	22	326	288
ANHEUSER-BUSCH INBEV SA/NV	110.30	0	3	3
ANNALY CAPITAL MANAGEMENT INC	12.05	21	233	248
ANSYS INC	121.68	0	9	12
ANTHEM INC	188.13	16	2,619	3,091
ANTOFAGASTA PLC	10.39	4	43	43
AO SMITH CORP	56.33	0	5	6
AON PLC	132.95	0	14	13
AOZORA BANK LTD	3.81	463	1,648	1,764
AP MOLLER - MAERSK A/S	2,008.04	0	7	8
APAMANSHOP HOLDINGS CO LTD	7.04	1	16	10
APARTMENT INVESTMENT & MANAGEM	42.97	0	9	9

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
APERAM SA	46.42	0	2	2
APOLLO INVESTMENT CORP	6.39	4	22	24
APPLE HOSPITALITY REIT INC	18.71	1	28	26
APPLE INC	144.02	387	46,375	55,709
APPLIED MATERIALS INC	41.31	343	10,878	14,166
APPLUS SERVICES SA	12.57	4	40	56
ARAMARK	40.98	11	394	445
ARC RESOURCES LTD	13.06	0	5	5
ARCELORMITTAL	22.65	0	10	10
ARCH CAPITAL GROUP LTD	93.29	24	2,314	2,263
ARCHER-DANIELS-MIDLAND CO	41.38	53	1,963	2,201
ARCHROCK INC	11.40	0	2	2
ARES CAPITAL CORP	16.38	54	853	878
ARISTOCRAT LEISURE LTD	17.30	155	1,383	2,678
ARKEMA SA	106.56	18	1,668	1,889
ARMSTRONG WORLD INDUSTRIES INC	46.00	4	147	189
ARRIS INTERNATIONAL PLC	28.02	3	90	92
ARROW ELECTRONICS INC	78.42	3	196	250
ARTHUR J GALLAGHER & CO	57.25	10	502	550
ARTSPARK HOLDINGS INC	12.77	3	60	42
ARYZTA AG	32.92	0	2	2
ASAHI DIAMOND INDUSTRIAL CO LT	7.34	2	17	18
ASAHI GLASS CO LTD	42.10	19	808	808
ASAHI GROUP HOLDINGS LTD	37.63	9	359	335
ASAHI HOLDINGS INC	16.44	1	18	20
ASAHI KASEI CORP	10.75	275	2,597	2,955
ASHTED GROUP PLC	20.64	155	3,192	3,196
ASM INTERNATIONAL NV	58.16	4	221	212
ASM PACIFIC TECHNOLOGY LTD	13.51	56	814	757
ASML HOLDING NV	130.14	31	3,964	4,023
ASML HOLDING NV	130.31	0	21	27
ASOS PLC	74.68	1	76	74
ASPEN INSURANCE HOLDINGS LTD	49.85	0	5	5
ASPEN TECHNOLOGY INC	55.26	1	56	68
ASSICURAZIONI GENERALI SPA	16.44	45	682	732
ASSOCIATED BRITISH FOODS PLC	38.14	3	121	123
ASSURANT INC	103.69	21	1,838	2,150
ASSURED GUARANTY LTD	41.74	6	164	234
ASTELLAS PHARMA INC	12.23	219	3,070	2,681
ASTRAZENECA PLC	66.70	33	2,173	2,173
AT&T INC	37.73	509	20,000	19,223
ATLANTIA SPA	28.10	0	3	3
ATLANTIC POWER CORP	2.40	15	37	36
ATLAS COPCO AB	34.51	19	551	654
ATLAS COPCO AB	38.29	127	4,325	4,849
ATLISSIAN CORP PLC	35.18	1	21	25
ATMOS ENERGY CORP	82.95	1	48	54
ATOS SE	140.17	61	5,643	8,490
ATRESMEDIA CORP DE MEDIOS DE C	11.68	15	163	179

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Issuer	Price	Shares	Cost	Market Value
AURIZON HOLDINGS LTD	4.11	234	943	964
AUSTRALIA & NEW ZEALAND BANKIN	22.03	284	6,428	6,246
AUTOGRILL SPA	12.10	72	606	870
AUTOMATIC DATA PROCESSING INC	102.46	4	384	400
AUTONATION INC	42.16	0	10	8
AUTOZONE INC	570.46	0	46	38
AVALONBAY COMMUNITIES INC	192.17	3	521	596
AVANGRID INC	44.15	2	81	83
AVANZA BANK HOLDING AB	43.62	0	9	9
AVERY DENNISON CORP	88.37	4	246	346
AVEVA GROUP PLC	25.20	0	2	2
AVICHINA INDUSTRY & TECHNOLOGY	0.59	30	21	18
AVIVA PLC	6.83	92	594	628
AXA SA	27.32	90	2,223	2,461
AXALTA COATING SYSTEMS LTD	32.04	57	1,582	1,826
AXIS CAPITAL HOLDINGS LTD	64.66	47	2,754	3,031
AZRIELI GROUP LTD	55.59	5	238	284
BAE SYSTEMS PLC	8.23	143	1,200	1,178
BAKER HUGHES A GE CO	54.51	0	16	17
BAKER HUGHES INC	54.51	34	1,994	1,875
BALFOUR BEATTY PLC	3.52	15	55	54
BALOISE HOLDING AG	154.75	16	2,313	2,471
BANCO BPM SPA	3.34	1	2	2
BANCO COMERCIAL PORTUGUES SA	0.27	332	87	89
BANCO DE SABADELL SA	2.03	971	1,439	1,969
BANCO SANTANDER SA	6.61	637	3,727	4,208
BANDAI NAMCO HOLDINGS INC	34.09	48	973	1,629
BANK HAPOALIM BM	6.75	196	1,181	1,321
BANK LEUMI LE-ISRAEL BM	4.86	217	953	1,056
BANK OF AMERICA CORP	24.26	649	15,092	15,750
BANK OF KYOTO LTD/THE	9.43	2	14	19
BANK OF MONTREAL	73.32	27	1,805	1,994
BANK OF NEW YORK MELLON CORP/T	51.02	69	3,232	3,541
BANK OF NOVA SCOTIA	60.07	151	8,421	9,078
BANK OF NT BUTTERFIELD & SON L	34.10	0	10	10
BANKIA SA	4.83	171	833	826
BANKINTER SA	9.20	46	390	419
BANKRATE INC	12.85	4	31	50
BAPCOR LTD	4.21	2	7	9
BARCLAYS PLC	2.63	1,705	4,930	4,491
BARNES GROUP INC	58.53	0	5	9
BARRACUDA NETWORKS INC	23.06	0	7	7
BARRATT DEVELOPMENTS PLC	7.32	381	2,649	2,792
BARRY CALLEBAUT AG	1,376.29	0	4	6
BASF SE	92.49	119	10,742	10,967
BAXTER INTERNATIONAL INC	-	-	-	-
BAXTER INTERNATIONAL INC	60.54	39	1,763	2,381
BAYER AG	129.11	0	2	2
BAYERISCHE MOTOREN WERKE AG	92.70	58	5,250	5,375

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
BB&T CORP	45.41	55	2,508	2,507
BECHTLE AG	128.31	3	247	339
BED BATH & BEYOND INC	30.40	0	9	9
BEIERSDORF AG	104.98	0	4	4
BEIJING ENTERPRISES HOLDINGS L	-	-	-	-
BELDEN INC	75.43	0	13	15
BELLWAY PLC	38.64	0	4	4
BENDIGO & ADELAIDE BANK LTD	8.50	99	889	842
BENEFICIAL BANCORP INC	15.00	8	102	117
BENESSE HOLDINGS INC	37.74	11	402	426
BENI STABILI SPA SIIQ	0.72	145	83	104
BERKELEY GROUP HOLDINGS PLC	41.92	9	391	390
BERKSHIRE HATHAWAY INC	169.37	84	12,526	14,311
BEST BUY CO INC	57.33	78	3,751	4,460
BHP BILLITON LTD	17.86	220	4,155	3,932
BHP BILLITON PLC	15.28	52	848	796
BILFINGER SE	39.12	1	49	52
BIOGEN INC	271.36	17	4,666	4,489
BIOVERATIV INC	60.17	5	277	325
BLACKBERRY LTD	9.99	25	256	253
BLACKROCK MSCI WORLD INDEX	18.57	63,889	993,389	1,186,592
BLUESCOPE STEEL LTD	10.13	40	320	402
BNP PARIBAS SA	71.92	153	9,451	10,999
BOARDWALK REAL ESTATE INVT	36.61	1	19	18
BOC HONG KONG HOLDINGS LTD	4.78	555	2,172	2,653
BODYCOTE PLC	9.79	5	37	46
BOEING CO/THE	197.75	62	9,891	12,358
BOLIDEN AB	27.26	128	2,847	3,480
BOOKER GROUP PLC	2.42	93	221	226
BOOZ ALLEN HAMILTON HOLDING CO	32.54	0	3	3
BOSKALIS WESTMINSTER	32.43	0	6	5
BOSTON PROPERTIES INC	123.02	3	441	412
BOSTON SCIENTIFIC CORP	27.72	9	227	247
BOUYGUES SA	42.11	46	1,929	1,930
BP PLC	5.75	509	2,857	2,930
BPER BANCA	4.98	3	18	17
BRADY CORP	33.90	0	6	7
BRANDYWINE REALTY TRUST	17.53	0	5	5
BRENNTAG AG	57.80	11	618	613
BRICKWORKS LTD	10.58	3	28	28
BRILLIANCE CHINA AUTOMOTIVE HO	1.82	50	85	91
BRISTOL-MYERS SQUIBB CO	55.72	94	5,149	5,238
BRITISH AMERICAN TOBACCO PLC	67.99	152	8,960	10,304
BRITISH LAND CO PLC/THE	7.87	37	413	289
BRIXMOR PROPERTY GROUP INC	17.88	2	42	29
BROADCOM LTD	233.05	11	1,469	2,560
BROOKDALE SENIOR LIVING INC	14.71	0	2	3
BROTHER INDUSTRIES LTD	23.08	51	988	1,182
BRUKER CORP	28.84	15	355	421

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Issuer	Price	Shares	Cost	Market Value
BT GROUP PLC	3.83	372	1,709	1,423
BUNGE LTD	74.60	23	1,740	1,716
BURBERRY GROUP PLC	21.58	107	2,332	2,305
BURLINGTON STORES INC	91.99	0	9	9
BWX TECHNOLOGIES INC	48.75	40	1,374	1,935
BYD CO LTD	-	-	-	-
CABOT OIL & GAS CORP	25.08	47	1,072	1,169
CADENCE DESIGN SYSTEMS INC	33.49	24	821	807
CAE INC	17.22	34	488	585
CAESARS ENTERTAINMENT CORP	12.00	0	5	5
CAIXABANK SA	4.77	701	3,188	3,343
CALTEX AUSTRALIA LTD	24.25	51	1,220	1,229
CAMPBELL SOUP CO	52.15	15	791	772
CANADIAN IMPERIAL BK OF COMM	81.15	53	4,130	4,333
CANADIAN NATIONAL RAILWAY CO	81.02	54	3,789	4,399
CANADIAN PACIFIC RAILWAY LTD	-	-	-	-
CANADIAN PACIFIC RAILWAY LTD	160.81	18	2,726	2,814
CANADIAN REIT	35.32	0	15	14
CANADIAN TIRE CORP LTD	113.62	12	1,225	1,316
CAPGEMINI SE	103.20	16	1,524	1,692
CAPITA PLC	8.98	0	5	3
CAPITAL ONE FINANCIAL CORP	82.62	31	2,711	2,538
CAPITALAND COMMERCIAL TRUST	1.21	194	216	233
CAR INC	0.92	1	2	1
CARDINAL HEALTH INC	-	-	-	-
CARGOTEC OYJ	63.36	0	2	3
CARL ZEISS MEDITEC AG	51.83	1	20	38
CARLISLE COS INC	95.40	2	201	210
CARNIVAL CORP	65.57	51	3,167	3,324
CARNIVAL PLC	65.99	68	3,867	4,494
CARREFOUR SA	25.26	18	449	453
CARTER'S INC	88.95	4	396	347
CATERPILLAR INC	107.46	2	153	183
CAWACHI LTD	24.18	2	28	44
CBRE GROUP INC	36.40	0	6	7
CBS CORP	63.78	13	781	804
CCL INDUSTRIES INC	50.52	12	541	594
CDK GLOBAL INC	62.06	17	1,096	1,054
CDW CORP/DE	62.53	17	968	1,045
CELANESE CORP	94.94	25	1,690	2,348
CELGENE CORP	129.87	32	3,778	4,157
CENTENE CORP	79.88	28	1,934	2,275
CENTERPOINT ENERGY INC	27.38	121	2,955	3,326
CENTRICA PLC	2.60	4	10	9
CENTURY ALUMINUM CO	15.58	0	5	5
CGI GROUP INC	51.02	5	235	243
CH ROBINSON WORLDWIDE INC	68.68	6	397	391
CHALLENGER LTD/AUSTRALIA	10.23	27	179	272
CHARLES RIVER LABORATORIES INT	101.15	0	16	20

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
CHARTER COMMUNICATIONS INC	336.85	15	4,423	5,106
CHECK POINT SOFTWARE TECHNOLOG	109.08	3	338	327
CHEMOURS CO/THE	37.92	33	1,234	1,263
CHEUNG KONG PROPERTY HOLDINGS	7.83	218	1,449	1,704
CHEVRON CORP	104.33	40	4,326	4,222
CHINA CINDA ASSET MANAGEMENT C	0.37	7	3	3
CHINA CITIC BANK CORP LTD	0.61	14	9	9
CHINA CONCH VENTURE HOLDINGS L	1.83	3	5	5
CHINA GALAXY SECURITIES CO LTD	0.90	116	113	104
CHINA HUARONG ASSET MANAGEMENT	0.39	310	125	120
CHINA HUIZHAN DAIRY HOLDINGS C	0.01	1,033	392	7
CHINA RESOURCES BEER HOLDINGS	2.52	64	177	162
CHINA RESOURCES PHARMACEUTICAL	1.25	60	71	75
CHINA SCE PROPERTY HOLDINGS LT	0.45	44	18	20
CHOW TAI FOOK JEWELLERY GROUP	1.06	17	17	18
CHRISTIAN DIOR SE	285.54	9	2,429	2,670
CHUBB LTD	145.38	39	4,999	5,641
CHUBU ELECTRIC POWER CO INC	13.28	28	445	369
CIE AUTOMOTIVE SA	22.92	2	33	42
CIE DE SAINT-GOBAIN	53.35	52	2,199	2,748
CIE FINANCIERE RICHEMONT SA	82.49	72	5,892	5,954
CIE GENERALE DES ETABLISSEMENT	132.76	21	2,163	2,759
CIGNA CORP	167.39	16	2,301	2,701
CIMAREX ENERGY CO	94.01	2	249	188
CIMIC GROUP LTD	29.79	114	2,794	3,411
CIMPRESS NV	94.53	0	25	34
CINCINNATI FINANCIAL CORP	72.45	14	970	1,029
CINEPLEX INC	40.70	0	4	4
CINTAS CORP	126.04	1	107	113
CISCO SYSTEMS INC	31.30	358	10,840	11,218
CITIC SECURITIES CO LTD	2.07	32	67	66
CITIGROUP INC	66.88	45	2,386	3,005
CITIZENS FINANCIAL GROUP INC	35.68	132	4,762	4,706
CITRIX SYSTEMS INC	79.58	22	1,551	1,771
CK HUTCHISON HOLDINGS LTD	12.55	19	232	232
CK INFRASTRUCTURE HOLDINGS LTD	8.40	53	467	445
CLARIANT AG	22.05	0	9	10
CLIFFS NATURAL RESOURCES INC	6.92	16	100	110
CLOVIS ONCOLOGY INC	93.63	1	67	122
CME GROUP INC	125.24	46	5,363	5,749
CMS ENERGY CORP	46.25	8	380	387
CNH INDUSTRIAL NV	11.31	0	1	2
CNP ASSURANCES	22.42	72	1,295	1,619
COBHAM PLC	1.68	11	18	18
COCA-COLA AMATIL LTD	7.08	91	657	647
COCA-COLA CO/THE	44.85	2	102	108
COCA-COLA EUROPEAN PARTNERS PL	40.55	6	239	256
COCA-COLA EUROPEAN PARTNERS PL	40.67	0	12	12
COCA-COLA HBC AG	29.33	73	1,693	2,136

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Issuer	Price	Shares	Cost	Market Value
COCHLEAR LTD	119.24	3	290	317
COEUR MINING INC	8.58	12	133	105
COGNIZANT TECHNOLOGY SOLUTIONS	66.40	0	17	20
COLGATE-PALMOLIVE CO	74.13	19	1,420	1,413
COLONY NORTHSTAR INC	14.09	2	21	23
COLOPL INC	10.13	16	145	166
COLRUYT SA	52.61	7	338	344
COLUMBIA PROPERTY TRUST INC	22.38	6	133	137
COM HEM HOLDING AB	13.87	16	191	222
COMCAST CORP	38.92	429	14,071	16,702
COMERICA INC	73.24	35	2,407	2,567
COMFORTDELGRO CORP LTD	1.67	16	28	27
COMMERCEHUB INC	17.42	1	8	11
COMMERCEHUB INC	17.44	1	15	22
COMMERZBANK AG	11.90	149	1,563	1,775
COMMONWEALTH BANK OF AUSTRALIA	63.52	49	3,048	3,101
COMMSCOPE HOLDING CO INC	38.03	33	1,221	1,240
COMMVAULT SYSTEMS INC	56.45	0	10	11
COMPASS GROUP PLC	-	-	-	-
COMPASS GROUP PLC	21.04	46	869	966
COMPUGROUP MEDICAL SE	56.04	1	36	35
COMPUTERSHARE LTD	10.85	18	199	197
CONAGRA BRANDS INC	35.76	134	4,684	4,780
CONDUENT INC	15.94	2	28	27
CONOCOPHILLIPS	43.96	22	1,043	985
CONSOL ENERGY INC	14.94	9	147	133
CONSOLIDATED EDISON INC	80.82	10	786	800
CONSTELLATION BRANDS INC	193.73	0	35	44
CONSTELLATION SOFTWARE INC	522.38	1	414	437
CONTINENTAL AG	215.51	4	860	867
CONTINENTAL BUILDING PRODUCTS	23.30	15	303	338
CONTINENTAL RESOURCES INC/OK	32.33	1	24	19
COOPER COS INC/THE	239.42	2	316	431
CORECIVIC INC	27.58	0	6	6
CORELOGIC INC/UNITED STATES	43.38	47	1,860	2,030
CORNING INC	30.05	143	3,683	4,306
COSCO SHIPPING DEVELOPMENT CO	0.22	223	51	49
COSMO ENERGY HOLDINGS CO LTD	15.76	19	262	301
COSTCO WHOLESALE CORP	159.93	10	1,624	1,567
COVANTA HOLDING CORP	13.20	5	80	71
COVESTRO AG	72.09	17	1,126	1,198
CRAMO OYJ	29.88	0	2	3
CREDIT AGRICOLE SA	16.06	159	2,397	2,559
CREDIT SAISON CO LTD	19.53	10	188	191
CREDIT SUISSE GROUP AG	14.47	2	26	27
CREST NICHOLSON HOLDINGS PLC	6.80	2	19	15
CRH PLC	35.51	11	386	406
CRODA INTERNATIONAL PLC	50.46	0	0	0
CROWN CASTLE INTERNATIONAL COR	100.18	8	620	754

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
CROWN HOLDINGS INC	59.66	15	733	865
CROWN RESORTS LTD	9.42	37	338	345
CRRC CORP LTD	0.90	614	573	552
CSL LTD	105.88	8	639	800
CSPC PHARMACEUTICAL GROUP LTD	1.46	44	66	64
CSRA INC	31.75	28	775	895
CSX CORP	54.56	143	7,033	7,808
CUBESMART	24.04	0	2	2
CUMMINS INC	162.22	15	1,925	2,389
CVS HEALTH CORP	80.46	10	821	827
CYBERSTEP INC	56.51	1	52	57
DAH SING FINANCIAL HOLDINGS LT	8.40	2	17	20
DAICEL CORP	12.43	21	240	259
DAI-ICHI LIFE HOLDINGS INC	18.04	32	550	570
DAIICHI SANKYO CO LTD	23.56	35	734	813
DAIKIN INDUSTRIES LTD	102.08	6	552	602
DAIKYONISHIKAWA CORP	13.34	12	147	157
DAILY MAIL & GENERAL TRUST PLC	8.66	3	35	27
DAILY MSCI USA INDX NL FUND	32.56	22,502	534,637	732,598
DAIMLER AG	72.28	6	432	422
DAIRY CREST GROUP PLC	7.78	2	17	15
DAITO TRUST CONSTRUCTION CO LT	155.70	7	1,031	1,121
DALI FOODS GROUP CO LTD	0.57	70	42	40
DANAHER CORP	84.39	19	1,402	1,620
DANONE SA	75.06	12	767	894
DANSKE BANK A/S	38.41	229	7,800	8,809
DARDEN RESTAURANTS INC	90.44	15	1,230	1,393
DART GROUP PLC	8.00	12	83	96
DASSAULT SYSTEMES SE	89.52	0	2	3
DAVIDE CAMPARI-MILANO SPA	7.04	74	463	520
DAVITA INC	64.76	39	2,722	2,500
DBS GROUP HOLDINGS LTD	15.06	79	1,141	1,192
DE' LONGHI SPA	31.30	1	25	31
DEBENHAMS PLC	0.56	39	40	22
DEERE & CO	123.59	2	190	222
DELL TECHNOLOGIES INC CLASS V	61.11	50	3,061	3,073
DELTA AIR LINES INC	53.74	103	4,847	5,520
DENA CO LTD	22.39	37	816	835
DERWENT LONDON PLC	34.47	0	2	2
DEUTSCHE BANK AG	17.71	41	752	719
DEUTSCHE LUFTHANSA AG	22.73	24	531	541
DEUTSCHE POST AG	37.43	35	1,187	1,308
DEUTSCHE TELEKOM AG	17.93	76	1,417	1,368
DEUTSCHE WOHNEN SE	38.20	38	1,346	1,440
DEXERIALS CORP	9.77	2	19	20
DEXUS	7.27	82	564	594
DIAGEO PLC	29.47	126	3,493	3,722
DIAGEO PLC	119.83	0	21	24
DIASORIN SPA	76.70	1	63	83

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Issuer	Price	Shares	Cost	Market Value
DIC ASSET AG	10.94	1	13	16
DICK'S SPORTING GOODS INC	39.83	28	1,400	1,102
D'IETEREN SA/NV	46.67	1	62	65
DIGITAL DOMAIN HOLDINGS LTD	0.04	2,050	122	83
DIGITAL REALTY TRUST INC	112.95	6	530	671
DIP CORP	20.31	3	66	61
DIRECT LINE INSURANCE GROUP PL	4.62	14	59	63
DISCOVER FINANCIAL SERVICES	62.19	43	2,800	2,705
DIXONS CARPHONE PLC	3.68	313	1,698	1,153
DMG MORI AG	56.11	0	3	4
DNB ASA	16.95	24	393	401
DOLBY LABORATORIES INC	48.96	0	16	15
DOLLARAMA INC	95.41	25	1,906	2,350
DOMINION ENERGY INC	76.63	42	3,235	3,188
DOMINO'S PIZZA GROUP PLC	3.82	16	66	61
DOMINO'S PIZZA INC	211.53	8	1,365	1,650
DOVER CORP	80.22	1	48	48
DOW CHEMICAL CO/THE	63.07	22	1,127	1,380
DR HORTON INC	34.57	33	980	1,127
DR PEPPER SNAPPLE GROUP INC	91.11	0	18	18
DREAM OFFICE REIT	15.05	2	23	24
DS SMITH PLC	6.15	9	55	58
DSV A/S	61.36	1	41	50
DTE ENERGY CO	105.79	46	4,735	4,877
DUKE ENERGY CORP	83.59	29	2,307	2,441
DULUXGROUP LTD	5.32	7	31	38
DXC TECHNOLOGY CO	76.72	80	5,788	6,125
DYNAVAX TECHNOLOGIES CORP	9.65	1	5	7
E*TRADE FINANCIAL CORP	38.03	0	3	4
E.ON SE	9.41	15	108	140
EAST WEST BANCORP INC	58.58	14	432	803
EASTMAN CHEMICAL CO	83.99	13	1,003	1,116
EATON CORP PLC	77.83	7	451	550
EBAY INC	34.92	210	6,309	7,321
ECHOSTAR CORP	60.70	2	79	103
ECOLAB INC	132.75	3	317	345
EDGEWELL PERSONAL CARE CO	76.02	0	8	8
EDISON INTERNATIONAL	-	-	-	-
EDISON INTERNATIONAL	78.19	36	2,926	2,842
EDP RENOVAVEIS SA	7.94	9	68	73
EI DU PONT DE NEMOURS & CO	80.71	28	1,870	2,233
EIFFAGE SA	90.74	12	911	1,108
EISAI CO LTD	55.22	0	5	6
ELBIT SYSTEMS LTD	123.31	4	528	534
ELECTROCOMPONENTS PLC	7.49	14	103	104
ELECTROLUX AB	32.73	65	1,859	2,123
ELECTRONIC ARTS INC	105.72	39	3,720	4,118
ELEKTA AB	9.47	21	202	202
ELEMENTIS PLC	3.82	10	32	37

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
ELI LILLY & CO	82.30	82	6,533	6,778
ELISA OYJ	38.70	0	5	5
EMERSON ELECTRIC CO	59.62	1	59	60
EMMI AG	753.93	0	21	29
EMPIRE CO LTD	17.03	10	174	175
EMS-CHEMIE HOLDING AG	738.27	1	598	860
ENBRIDGE INC	39.78	2	85	80
ENCANA CORP	8.80	1	9	8
ENCE ENERGIA Y CELULOSA SA	4.09	6	21	26
ENDESA SA	23.00	173	3,643	3,988
ENEL SPA	5.35	244	1,252	1,308
ENERES CO LTD	4.67	6	53	26
ENERGEN CORP	49.37	11	496	548
ENGIE SA	15.07	5	61	73
ENI SPA	15.01	1	15	15
ENPLAS CORP	30.84	1	19	22
EOG RESOURCES INC	90.52	2	184	190
EQT CORP	58.59	13	911	785
EQUINIX INC	429.16	1	382	586
EQUITY COMMONWEALTH	31.60	43	1,277	1,362
EQUITY LIFESTYLE PROPERTIES IN	86.34	20	1,218	1,701
EQUITY RESIDENTIAL	65.83	19	1,285	1,234
ERG SPA	14.04	2	23	25
ESSENT GROUP LTD	37.14	2	46	63
ESSEX PROPERTY TRUST INC	257.27	1	317	362
ESSITY AB	27.33	0	9	9
ETSY INC	15.00	2	22	32
EUGLENA CO LTD	10.49	2	25	24
EUROFINS SCIENTIFIC SE	562.46	0	4	5
EURONET WORLDWIDE INC	87.37	0	9	9
EUTELSAT COMMUNICATIONS SA	25.50	13	323	320
EVEREST RE GROUP LTD	254.59	21	4,659	5,410
EVERSOURCE ENERGY	60.71	24	1,411	1,436
EVERTEC INC	17.30	1	6	9
EVONIK INDUSTRIES AG	31.92	86	2,920	2,755
EVRAZ PLC	2.69	183	332	492
EXELON CORP	36.07	41	1,392	1,474
EXPEDIA INC	148.95	0	12	15
EXPEDITORS INTERNATIONAL OF WA	56.48	16	885	904
EXPERIAN PLC	20.46	69	1,305	1,402
EXPRESS INC	6.75	27	319	183
EXPRESS SCRIPTS HOLDING CO	63.84	18	1,179	1,162
EXXON MOBIL CORP	80.73	55	4,709	4,475
F5 NETWORKS INC	127.06	11	1,286	1,415
FACEBOOK INC	150.98	76	7,102	11,538
FAIRFAX FINANCIAL HOLDINGS LTD	432.75	0	98	87
FANUC CORP	192.73	30	5,861	5,705
FAST RETAILING CO LTD	333.04	4	1,267	1,299
FEDERATED INVESTORS INC	28.25	2	53	49

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Issuer	Price	Shares	Cost	Market Value
FERRARI NV	85.71	39	2,349	3,306
FERRARI NV	86.02	4	360	353
FERROGLOBE PLC	11.95	5	72	59
FERROTEC HOLDINGS CORP	12.93	2	17	25
FEVERTREE DRINKS PLC	22.15	3	34	57
FIAT CHRYSLER AUTOMOBILES NV	10.53	140	1,234	1,472
FIDELITY NATIONAL INFORMATION	85.40	80	5,923	6,849
FIELMANN AG	77.03	2	134	131
FIFTH THIRD BANCORP	25.96	135	3,614	3,510
FINANCIAL ENGINES INC	-	-	-	-
FINECOBANK BANCA FINECO SPA	7.86	0	2	2
FINNING INTERNATIONAL INC	19.57	11	168	217
FIRST AMERICAN FINANCIAL CORP	44.69	0	8	9
FIRST BANCORP/PUERTO RICO	5.79	4	24	22
FIRST DATA CORP	18.20	21	339	388
FIRST HORIZON NATIONAL CORP	17.42	3	54	59
FIRST MIDWEST BANCORP INC/IL	23.31	0	5	5
FIRST REPUBLIC BANK/CA	100.10	1	66	70
FIRST SOLAR INC	39.88	0	15	16
FIRSTENERGY CORP	29.16	0	3	3
FISERV INC	122.34	1	86	98
FLAGSTAR BANCORP INC	30.82	0	3	3
FLETCHER BUILDING LTD	5.84	0	1	1
FLETCHER BUILDING LTD	5.85	97	703	566
FLEX LTD	16.31	231	2,941	3,774
FLIR SYSTEMS INC	34.66	11	402	388
FLSMIDTH & CO A/S	63.11	5	294	317
FLUGHAFEN ZURICH AG	245.81	2	524	547
FLUOR CORP	-	-	-	-
FMC CORP	-	-	-	-
FNF GROUP	44.83	49	1,895	2,190
FOOT LOCKER INC	49.28	24	1,529	1,204
FOREST CITY REALTY TRUST INC	24.17	1	19	19
FORTESCUE METALS GROUP LTD	4.00	342	937	1,371
FORTINET INC	37.44	2	58	71
FORTIS INC	35.10	4	140	147
FORTIVE CORP	63.35	48	2,762	3,053
FORTUM OYJ	15.66	31	477	488
FORTUNE BRANDS HOME & SECURITY	65.24	16	1,007	1,070
FOSSIL GROUP INC	10.35	5	65	52
FOSTER ELECTRIC CO LTD	17.23	16	311	274
FOSUN INTERNATIONAL LTD	1.56	25	34	39
FRANCO-NEVADA CORP	72.05	12	768	879
FRAPORT AG FRANKFURT AIRPORT S	88.16	18	1,472	1,618
FREEMPORT-MCMORAN INC	12.01	129	1,564	1,551
FRESENIUS MEDICAL CARE AG & CO	96.00	0	2	2
FRESNILLO PLC	19.30	26	300	507
FUJI ELECTRIC CO LTD	5.27	14	74	74
FUJI MACHINE MANUFACTURING CO	14.41	2	22	22

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
FUJI MEDIA HOLDINGS INC	13.58	6	90	87
FUJI OIL CO LTD	3.02	3	12	9
FUJIFILM HOLDINGS CORP	35.96	27	1,029	974
FUJITSU LTD	7.37	702	4,339	5,172
FUTABA CORP	17.53	3	49	54
FUTABA INDUSTRIAL CO LTD	9.04	2	20	22
G4S PLC	4.24	121	340	514
GALAXY ENTERTAINMENT GROUP LTD	6.07	504	2,792	3,060
GALLIFORD TRY PLC	15.08	4	99	60
GALP ENERGIA SGPS SA	15.12	27	395	413
GAMESTOP CORP	21.61	4	82	76
GAP INC/THE	21.99	16	389	353
GARMIN LTD	51.03	0	5	5
GCP APPLIED TECHNOLOGIES INC	30.50	1	15	18
GEA GROUP AG	40.87	10	415	402
GEBERIT AG	466.98	4	1,844	1,978
GEMALTO NV	59.94	0	3	3
GENERAL COMMUNICATION INC	36.64	0	3	4
GENERAL DYNAMICS CORP	198.10	48	8,686	9,569
GENERAL ELECTRIC CO	27.01	69	2,004	1,864
GENERAL MOTORS CO	34.93	20	693	711
GENPACT LTD	27.83	30	724	827
GENTING SINGAPORE PLC	0.79	693	455	546
GENUINE PARTS CO	92.76	0	10	9
GENUS PLC	23.12	1	15	15
GEO HOLDINGS CORP	10.37	9	128	88
GEORG FISCHER AG	969.56	0	56	71
GERRESHEIMER AG	80.33	2	117	122
GETINGE AB	19.55	0	1	1
GGP INC	23.56	11	324	267
GILDAN ACTIVEWEAR INC	30.68	0	5	6
GILEAD SCIENCES INC	70.78	237	17,931	16,767
GIVAUDAN SA	2,002.82	2	2,904	3,094
GJENSIDIGE FORSIKRING ASA	17.01	55	889	933
GKN PLC	4.23	128	557	544
GLAXOSMITHKLINE PLC	21.24	416	8,582	8,843
GLENCORE PLC	3.73	1,917	6,890	7,153
GLOBAL LOGISTIC PROPERTIES LTD	2.08	145	305	302
GLOBALSTAR INC	2.13	3	7	7
GMO CLOUD K.K.	33.24	1	38	37
GODADDY INC	42.42	1	33	34
GOLAR LNG LTD	-	-	-	-
GOLDCREST CO LTD	22.11	2	34	42
GOLDEN AGRI-RESOURCES LTD	0.27	157	37	43
GOLDMAN SACHS GROUP INC/THE	221.90	52	11,599	11,450
GOLDWIN INC	61.32	0	5	6
GOME RETAIL HOLDINGS LTD	0.12	53	7	7
GOODMAN GROUP	6.04	67	332	406
GOODYEAR TIRE & RUBBER CO/THE	34.96	38	1,258	1,339

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Issuer	Price	Shares	Cost	Market Value
GPT GROUP/THE	3.67	7	27	28
GRAINCORP LTD	7.26	37	244	266
GRAND CITY PROPERTIES SA	20.01	10	198	206
GRAPHIC PACKAGING HOLDING CO	13.78	85	1,126	1,175
GREAT PORTLAND ESTATES PLC	7.75	8	63	63
GREAT WEST LIFECO INC	27.07	24	598	658
GREAT WESTERN BANCORP INC	40.81	2	48	65
GREEN DOT CORP	38.53	0	7	12
GREGGS PLC	14.03	3	41	40
GRIFOLS SA	27.81	0	1	2
GROUPE EUROTUNNEL SE	10.65	0	1	1
GULF KEYSTONE PETROLEUM LTD	1.26	3	27	4
GUNGHO ONLINE ENTERTAINMENT IN	2.57	175	429	450
GURUNAVI INC	16.25	3	58	54
GW PHARMACEUTICALS PLC	-	0	0	-
GW PHARMACEUTICALS PLC	100.25	1	0	81
H LUNDBECK A/S	56.05	1	21	30
H&R BLOCK INC	30.91	88	2,052	2,727
H&R REAL ESTATE INVESTMENT TR	16.96	26	422	435
HAITONG SECURITIES CO LTD	1.62	3	5	5
HAKUHODO DY HOLDINGS INC	13.27	2	27	31
HALFORDS GROUP PLC	4.44	2	14	9
HALLIBURTON CO	42.71	8	347	337
HAMBORNER REIT AG	10.25	6	63	60
HAMMERSON PLC	7.46	54	474	405
HANG LUNG GROUP LTD	4.14	141	563	583
HANNOVER RUECK SE	119.70	10	960	1,150
HARGREAVES LANSDOWN PLC	16.91	0	2	2
HARRIS CORP	109.08	22	2,306	2,382
HARTFORD FINANCIAL SERVICES GR	52.57	17	804	873
HARVEY NORMAN HOLDINGS LTD	2.93	85	274	248
HASEKO CORP	12.14	90	946	1,090
HAWAIIAN ELECTRIC INDUSTRIES I	32.38	1	21	21
HB FULLER CO	51.11	0	4	5
HCA HEALTHCARE INC	87.20	20	1,661	1,743
HCP INC	31.96	36	1,179	1,137
HD SUPPLY HOLDINGS INC	30.63	37	1,269	1,127
HEALTH AND HAPPINESS H&H INTER	2.53	32	84	80
HEALTHSOUTH CORP	48.40	0	15	17
HEIDELBERGCEMENT AG	96.55	12	1,100	1,137
HEIWA REAL ESTATE CO LTD	16.11	18	226	293
HELVETIA HOLDING AG	572.76	0	2	2
HENDERSON LAND DEVELOPMENT CO	5.58	40	234	223
HENKEL AG & CO KGAA	120.78	7	731	843
HENKEL AG & CO KGAA	137.44	15	1,859	2,043
HENNES & MAURITZ AB	24.89	99	2,436	2,457
HERA SPA	3.05	19	63	58
HERMES INTERNATIONAL	493.46	5	2,206	2,390
HERSHEY CO/THE	107.37	10	951	1,023

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
HEWLETT PACKARD ENTERPRISE CO	-	-	-	-
HEWLETT PACKARD ENTERPRISE CO	16.59	132	2,268	2,195
HEXCEL CORP	52.79	0	5	5
HILL-ROM HOLDINGS INC	79.61	0	10	16
HILTON WORLDWIDE HOLDINGS INC	61.85	6	354	353
HIS CO LTD	30.13	1	34	36
HITACHI CHEMICAL CO LTD	29.81	16	449	489
HITACHI CONSTRUCTION MACHINERY	24.98	14	315	345
HITACHI HIGH-TECHNOLOGIES CORP	38.80	8	226	299
HITACHI KOKI CO LTD	7.70	3	22	22
HITACHI LTD	6.14	7	43	43
HITACHI ZOKEN CORP	4.92	60	289	294
HK ELECTRIC INVESTMENTS & HK E	0.92	94	80	86
HKT TRUST & HKT LTD	1.31	359	458	470
HOCHTIEF AG	182.94	21	3,118	3,808
HOKURIKU ELECTRIC POWER CO	9.02	0	2	2
HOLMEN AB	43.36	1	28	38
HOLOGIC INC	45.38	24	930	1,103
HOME DEPOT INC/THE	153.40	21	2,341	3,184
HONDA MOTOR CO LTD	27.27	11	304	289
HONEYWELL INTERNATIONAL INC	133.29	52	5,659	6,891
HONG KONG EXCHANGES & CLEARING	25.85	136	3,719	3,510
HONGKONG LAND HOLDINGS LTD	7.36	8	56	59
HOSIDEN CORP	11.45	3	24	37
HOST HOTELS & RESORTS INC	18.27	17	334	304
HOYA CORP	51.91	35	1,717	1,791
HP INC	17.48	313	4,680	5,469
HRG GROUP INC	17.71	0	6	5
HSBC HOLDINGS PLC	9.24	1,889	16,212	17,464
HSBC HOLDINGS PLC	9.31	184	1,621	1,712
HSN INC	31.90	0	6	3
HUATAI SECURITIES CO LTD	1.92	24	44	46
HUDSON PACIFIC PROPERTIES INC	34.19	0	14	14
HULIC CO LTD	-	-	-	-
HUMANA INC	240.62	16	3,444	3,849
HUNTINGTON INGALLS INDUSTRIES	186.16	33	6,567	6,089
HUSKY ENERGY INC	11.33	148	1,729	1,675
HUSQVARNA AB	9.92	25	227	250
HUTCHISON PORT HOLDINGS TRUST	0.43	107	63	46
HYATT HOTELS CORP	56.21	1	68	67
IAC/INTERACTIVECORP	103.24	19	1,168	1,972
IBERDROLA SA	7.91	125	991	987
IBIDEN CO LTD	17.21	4	53	69
ICHIGO INC	2.98	103	401	306
IDEMITSU KOSAN CO LTD	28.39	14	288	397
IDEX CORP	113.01	0	8	11
IDEXX LABORATORIES INC	161.42	20	2,506	3,257
IHI CORP	3.40	26	76	88
IIDA GROUP HOLDINGS CO LTD	16.65	71	1,242	1,187

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Shares	Cost	Market Value
ILLINOIS TOOL WORKS INC	143.25	9	1,047	1,218
IMAGINATION TECHNOLOGIES GROUP	1.99	8	20	15
IMPERIAL BRANDS PLC	44.79	0	1	1
IMPERIAL OIL LTD	29.11	74	2,281	2,151
INC RESEARCH HOLDINGS INC	58.50	3	122	158
INCHCAPE PLC	9.80	9	85	88
INCYTE CORP	125.91	20	2,549	2,543
INDIVIOR PLC	4.06	50	167	204
INDRA SISTEMAS SA	14.41	28	336	406
INDUSTRIA MACCHINE AUTOMATICHE	91.76	0	10	18
INDUSTRIAL ALLIANCE INS & FINL	43.32	64	2,386	2,781
INFINEON TECHNOLOGIES AG	21.08	53	919	1,111
INFRAREIT INC	19.15	0	4	4
INFRASTRUTTURE WIRELESS ITALIA	5.67	1	6	7
ING GROEP NV	17.22	453	7,396	7,807
INGENICO GROUP SA	90.66	11	1,364	1,017
INGERSOLL-RAND PLC	91.39	74	4,923	6,802
INGREDION INC	119.21	23	3,011	2,725
INMOBILIARIA COLONIAL SOCIMI S	8.70	1	4	4
INNOGY SE	39.31	0	1	1
INSPERITY INC	71.00	0	29	30
INSULET CORP	51.31	0	4	5
INSURANCE AUSTRALIA GROUP LTD	5.20	21	90	111
INTACT FINANCIAL CORP	75.43	22	1,460	1,637
INTEL CORP	33.74	534	18,690	18,005
INTERCONTINENTAL EXCHANGE INC	65.92	80	4,439	5,283
INTERCONTINENTAL HOTELS GROUP	55.43	35	1,907	1,940
INTERDIGITAL INC/PA	77.30	2	148	186
INTERNATIONAL BUSINESS MACHINE	153.83	57	9,132	8,742
INTERNATIONAL PAPER CO	56.61	20	957	1,104
INTERNATIONAL PETROLEUM CORP/S	2.96	18	45	52
INTERNET INITIATIVE JAPAN INC	18.16	11	213	203
INTERXION HOLDING NV	45.78	3	88	114
INTREXON CORP	24.09	5	122	113
INTUIT INC	132.81	9	1,161	1,202
INTUITIVE SURGICAL INC	935.37	2	1,363	1,871
INVESTEC PLC	7.45	86	676	642
INVESTOR AB	48.14	0	5	5
INVESTORS BANCORP INC	13.36	0	5	5
INVITATION HOMES INC	21.63	1	17	17
IREN SPA	2.31	26	41	61
ISS A/S	39.23	23	800	897
ITOCHU CORP	14.85	104	1,401	1,539
ITV PLC	2.36	1	2	1
IWG PLC	4.20	39	195	165
JACK HENRY & ASSOCIATES INC	103.87	0	24	31
JACOBS ENGINEERING GROUP INC	54.39	25	1,392	1,343
JANUS HENDERSON GROUP PLC	33.11	0	8	8
JAPAN AIRLINES CO LTD	30.92	32	1,046	986

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
JAPAN AVIATION ELECTRONICS IND	13.84	11	137	152
JAPAN DISPLAY INC	1.89	250	590	471
JAPAN EXCHANGE GROUP INC	18.11	0	1	2
JAPAN POST BANK CO LTD	12.80	0	2	3
JAPAN POST INSURANCE CO LTD	22.05	18	401	388
JAPAN TOBACCO INC	35.13	0	10	11
JARDINE MATHESON HOLDINGS LTD	64.20	25	1,615	1,611
JARDINE STRATEGIC HOLDINGS LTD	41.69	38	1,600	1,588
JAZZ PHARMACEUTICALS PLC	155.50	0	30	31
JB HI-FI LTD	17.93	3	46	46
JB HUNT TRANSPORT SERVICES INC	91.38	7	637	658
JENOPTIK AG	26.19	0	1	2
JETBLUE AIRWAYS CORP	22.83	1	16	16
JOHNSON & JOHNSON	132.29	220	24,517	29,093
JOHNSON MATTHEY PLC	37.29	7	333	243
JPMORGAN CHASE & CO	91.40	202	16,291	18,417
JTEKT CORP	14.61	23	338	339
JUKI CORP	14.47	15	113	216
JULIUS BAER GROUP LTD	52.68	0	5	7
JUNIPER NETWORKS INC	27.88	79	2,258	2,200
JXTG HOLDINGS INC	4.37	103	424	451
JYSKE BANK A/S	57.83	8	407	453
KADOKAWA DWANGO CORP	12.92	8	99	105
KAJIMA CORP	8.44	293	1,938	2,472
KAKAKU.COM INC	14.36	7	95	98
KAMAN CORP	49.87	0	4	5
KAMIGUMI CO LTD	10.48	116	1,102	1,216
KANAMOTO CO LTD	33.20	43	948	1,418
KANSAI ELECTRIC POWER CO INC/T	13.77	111	1,496	1,528
KANSAS CITY SOUTHERN	104.65	4	315	387
KAO CORP	59.38	20	1,248	1,188
KAR AUCTION SERVICES INC	41.97	86	3,346	3,588
KAWASAKI KISEN KAISHA LTD	2.40	11	27	26
KAZ MINERALS PLC	6.72	0	1	3
KBC GROUP NV	75.74	62	4,210	4,679
KEARNY FINANCIAL CORP/MD	14.85	1	17	19
KEIKYU CORP	12.04	84	956	1,011
KEMIRA OYJ	12.61	4	46	56
KEPPEL CORP LTD	4.57	1	5	4
KERING	340.11	20	5,875	6,802
KERRY PROPERTIES LTD	3.39	578	1,995	1,960
KEYCORP	18.74	179	3,234	3,351
KEYENCE CORP	439.12	6	2,228	2,660
KEYERA CORP	31.43	0	9	9
KEYSIGHT TECHNOLOGIES INC	38.93	1	19	23
KIMBERLY-CLARK CORP	129.11	34	4,127	4,399
KINDER MORGAN INC/DE	19.16	187	3,607	3,577
KINGFISHER PLC	3.91	282	1,611	1,100
KINNEVIK AB	30.58	0	5	5

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Issuer	Price	Shares	Cost	Market Value
KION GROUP AG	76.33	4	285	311
KIRIN HOLDINGS CO LTD	20.37	32	583	644
KLA-TENCOR CORP	91.51	52	4,666	4,782
KLEPIERRE SA	40.93	7	309	279
KLOECKNER & CO SE	10.52	51	631	534
KOBE BUSSAN CO LTD	47.35	0	6	14
KOHL'S CORP	38.67	22	814	864
KOMATSU LTD	25.40	169	4,039	4,301
KOMORI CORP	12.85	2	20	22
KONAMI HOLDINGS CORP	55.54	4	97	233
KONECRANES OYJ	42.26	2	71	68
KONICA MINOLTA INC	8.29	43	458	353
KONINKLIJKE DSM NV	72.58	20	1,314	1,481
KONINKLIJKE KPN NV	3.19	196	591	627
KONOIKE TRANSPORT CO LTD	13.63	3	37	41
KRAFT HEINZ CO/THE	85.64	17	1,501	1,473
KROGER CO/THE	23.32	66	1,670	1,536
KULICKE & SOFFA INDUSTRIES INC	19.02	1	23	23
KUMAGAI GUMI CO LTD	3.21	23	64	74
KURARAY CO LTD	18.14	78	1,196	1,406
KYUSHU ELECTRIC POWER CO INC	12.14	172	2,002	2,088
L BRANDS INC	53.89	0	5	5
L3 TECHNOLOGIES INC	167.08	32	4,598	5,297
LA QUINTA HOLDINGS INC	14.77	1	12	13
LABORATORY CORP OF AMERICA HOL	154.14	1	82	92
LADBROKES CORAL GROUP PLC	1.49	38	60	57
LAFARGEHOLCIM LTD	57.33	0	8	8
LAGARDERE SCA	31.54	30	838	933
LAIRD PLC	1.80	4	18	7
LAM RESEARCH CORP	141.43	51	5,927	7,173
LAMB WESTON HOLDINGS INC	44.04	11	368	502
LAND SECURITIES GROUP PLC	13.16	28	489	373
LANDSTAR SYSTEM INC	85.60	0	25	32
LANXESS AG	75.61	18	1,286	1,380
LAS VEGAS SANDS CORP	63.89	72	3,968	4,609
LASALLE HOTEL PROPERTIES	-	-	-	-
LAWSON INC	69.95	5	337	315
LA-Z-BOY INC	32.50	2	60	62
LEAR CORP	142.08	16	1,831	2,289
LEG IMMOBILIEN AG	93.88	1	54	53
LEGAL & GENERAL GROUP PLC	3.36	133	451	445
LEGGETT & PLATT INC	52.53	0	5	5
LEGRAND SA	69.86	0	5	7
LEIDOS HOLDINGS INC	51.69	0	16	16
LENDLEASE GROUP	12.77	45	525	579
LENOVO GROUP LTD	0.63	8	5	5
LENZING AG	178.95	0	28	65
LEONARDO SPA	16.60	105	1,559	1,737
LEOPALACE21 CORP	6.21	70	392	432

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
LEUCADIA NATIONAL CORP	26.16	64	1,624	1,669
LEVEL 3 COMMUNICATIONS INC	59.30	17	798	998
LEXICON PHARMACEUTICALS INC	16.45	1	9	10
LIBERTY BROADBAND CORP	86.75	20	1,552	1,692
LIBERTY EXPEDIA HOLDINGS INC	54.02	4	169	216
LIBERTY GLOBAL PLC	31.18	18	678	561
LIBERTY INTERACTIVE CORP QVC G	24.54	48	1,125	1,177
LIBERTY MEDIA CORP-LIBERTY SIR	41.70	13	440	538
LIBERTY MEDIA CORP-LIBERTY SIR	41.98	3	105	143
LIBERTY TRIPADVISOR HOLDINGS I	11.60	3	55	29
LIBERTY VENTURES	52.29	4	139	214
LINCOLN ELECTRIC HOLDINGS INC	92.09	0	6	9
LINICAL CO LTD	15.88	3	62	54
LINK REIT	7.61	51	292	384
LION CORP	20.70	48	850	994
LIVANOVA PLC	61.21	0	6	6
LIXIL GROUP CORP	25.00	32	785	795
LLOYDS BANKING GROUP PLC	0.86	3,457	2,902	2,971
LOBLAW COMPANIES LTD	55.55	25	1,205	1,361
LOCKHEED MARTIN CORP	277.61	30	6,745	8,375
LOGITECH INTERNATIONAL SA	36.66	0	3	4
LOGITECH INTERNATIONAL SA	36.81	3	100	101
LOGMEIN INC	104.50	1	101	105
LONDON STOCK EXCHANGE GROUP PL	47.36	0	1	2
LONZA GROUP AG	216.47	8	1,153	1,651
LOOMIS AB	35.81	0	1	1
LOUISIANA-PACIFIC CORP	24.11	6	157	147
LOWE'S COS INC	77.53	27	2,039	2,101
LUNDIN PETROLEUM AB	19.22	46	814	882
LUXOTTICA GROUP SPA	57.77	26	1,556	1,531
LVGEM CHINA REAL ESTATE INVEST	0.32	12	4	4
LVMH MOET HENNESSY LOUIS VUITT	248.98	16	4,081	4,062
LYONDELLBASELL INDUSTRIES NV	84.39	34	3,026	2,864
M&T BANK CORP	161.95	16	2,523	2,591
MACERICH CO/THE	58.06	0	8	6
MACQUARIE GROUP LTD	-	-	-	-
MACQUARIE GROUP LTD	67.88	10	686	696
MACY'S INC	23.24	46	1,099	1,074
MAGELLAN HEALTH INC	72.90	0	7	7
MAGNA INTL INC	46.25	9	488	438
MALLINCKRODT PLC	44.81	45	2,416	2,005
MAN GROUP PLC	2.01	154	379	310
MAN SE	107.06	5	518	533
MANPOWERGROUP INC	111.65	24	2,127	2,726
MAPFRE SA	3.49	404	1,351	1,410
MARATHON PETROLEUM CORP	52.33	57	2,795	2,964
MARIE BRIZARD WINE & SPIRITS S	17.90	1	19	16
MARINE HARVEST ASA	17.06	64	1,067	1,088
MARKETAXESS HOLDINGS INC	201.10	0	15	20

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Issuer	Price	Shares	Cost	Market Value
MARKS & SPENCER GROUP PLC	4.33	0	1	1
MARRIOTT INTERNATIONAL INC/MD	100.31	12	1,211	1,234
MARRIOTT VACATIONS WORLDWIDE C	117.75	0	13	24
MARSH & MCLENNAN COS INC	77.96	24	1,622	1,840
MARUBENI CORP	6.46	222	1,394	1,433
MARUSAN SECURITIES CO LTD	8.34	3	26	22
MARVELL TECHNOLOGY GROUP LTD	16.52	115	1,270	1,897
MARVELOUS INC	9.85	5	38	45
MASCO CORP	38.21	65	2,080	2,472
MASIMO CORP	91.18	3	266	283
MASTERCARD INC	121.45	37	3,668	4,494
MATSON INC	30.04	0	4	3
MAXIM INTEGRATED PRODUCTS INC	44.90	101	4,045	4,530
MAZDA MOTOR CORP	13.96	123	1,854	1,714
MCDONALD'S CORP	153.16	55	7,161	8,439
MCDONALD'S HOLDINGS CO JAPAN L	38.36	9	254	361
MCJ CO LTD	10.56	3	23	28
MCKESSON CORP	164.54	11	1,932	1,886
MEBUKI FINANCIAL GROUP INC	3.72	75	290	278
MEDIBANK PVT LTD	2.15	231	454	497
MEDICLINIC INTERNATIONAL PLC	9.63	32	351	309
MEDIOBANCA SPA	9.85	170	1,449	1,678
MEDIPAL HOLDINGS CORP	18.49	13	211	237
MEDPACE HOLDINGS INC	29.00	1	11	15
MEDTRONIC PLC	88.75	44	3,445	3,914
MEIDENSHA CORP	3.43	9	33	31
MEIKO ELECTRONICS CO LTD	12.74	12	115	154
MELCO RESORTS & ENTERTAINMENT	22.45	11	244	242
MELIA HOTELS INTERNATIONAL SA	14.93	25	289	378
MELLANOX TECHNOLOGIES LTD	43.30	0	9	9
MELROSE INDUSTRIES PLC	3.15	265	628	836
MERCK & CO INC	64.09	231	14,417	14,775
MERCK KGAA	120.61	21	2,287	2,524
MERIDIAN ENERGY LTD	2.13	138	250	294
MERLIN ENTERTAINMENTS PLC	6.24	2	14	13
METHANEX CORP	44.08	25	1,132	1,119
METSO OYJ	34.63	4	103	127
MGM RESORTS INTERNATIONAL	31.29	8	225	255
MICHAEL KORS HOLDINGS LTD	36.25	93	3,841	3,377
MICHAELS COS INC/THE	18.52	26	599	472
MICRO FOCUS INTERNATIONAL PLC	29.50	0	2	3
MICROCHIP TECHNOLOGY INC	77.18	33	2,106	2,547
MICRON TECHNOLOGY INC	29.86	254	6,250	7,587
MICROSOFT CORP	68.93	302	15,589	20,798
MIDDLEBY CORP/THE	121.51	0	12	12
MINEBEA MITSUMI INC	16.06	38	629	604
MINERAL RESOURCES LTD	8.32	1	9	12
MITCHELLS & BUTLERS PLC	3.00	0	0	0
mitsubishi chemical holdings C	8.28	455	3,127	3,768

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
mitsubishi corp	20.97	64	1,350	1,334
mitsubishi electric corp	14.38	180	2,514	2,581
mitsubishi gas chemical co inc	21.14	116	1,733	2,446
mitsubishi materials corp	30.26	3	72	76
mitsubishi tanabe pharma corp	23.10	47	946	1,095
mitsubishi ufj financial group	6.72	380	2,470	2,553
mitsubishi ufj lease & finance	5.46	53	266	292
mitsui & co ltd	14.29	62	885	882
mitsui chemicals inc	5.30	224	897	1,186
mitsui osk lines ltd	2.94	283	891	831
mixi inc	55.62	55	2,206	3,032
mizrahi tefahot bank ltd	18.20	14	216	251
mizuho financial group inc	1.83	2,620	4,767	4,790
mobilezone holding ag	14.72	3	58	50
modec inc	22.25	2	47	49
mohawk industries inc	241.69	1	237	290
molina healthcare inc	69.18	0	5	7
molson coors brewing co	86.34	0	10	9
moncler spa	23.38	0	2	2
mondi plc	26.16	69	1,447	1,815
money partners group co ltd	4.50	51	258	229
monsanto co	118.36	9	1,028	1,124
monster beverage corp	49.68	13	600	660
moody's corp	121.68	30	3,219	3,602
moog inc	71.72	0	16	22
morgan stanley	44.56	203	8,787	9,060
motorola solutions inc	86.74	18	1,438	1,587
mrc global inc	16.52	1	12	12
ms&ad insurance group holdings	33.59	49	1,514	1,659
msc industrial direct co inc	85.96	0	15	17
msci cad indx nl fund (ca-12)	88.40	487	41,616	43,039
msci eafe indx nl fd (fd12)	91.15	5,033	387,225	458,711
mtr corp ltd	-	-	-	-
muenchener ruckversicherungs-	201.36	16	3,077	3,306
mylan nv	38.82	9	349	330
myriad genetics inc	25.84	22	518	579
nagoya railroad co ltd	4.66	25	115	117
nasdaq inc	71.49	1	90	93
national australia bank ltd	22.70	116	2,726	2,643
national bank of canada	41.99	129	4,454	5,433
national grid plc	-	-	-	-
national grid plc	12.36	22	283	268
national grid plc	62.82	10	688	656
national health investors inc	79.20	0	19	24
natixis sa	6.70	49	354	331
navient corp	16.65	45	610	749
ncr corp	40.84	1	30	29
nestle oyj	39.34	80	3,130	3,129
nestle sa	87.14	92	7,008	7,976

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Issuer	Price	Shares	Cost	Market Value
NETAPP INC	40.05	54	2,024	2,180
NETFLIX INC	149.41	49	7,270	7,372
NETGEAR INC	43.10	0	9	9
NEW JERSEY RESOURCES CORP	-	-	-	-
NEW WORLD DEVELOPMENT CO LTD	1.27	2,004	2,191	2,544
NEWCREST MINING LTD	15.46	112	1,969	1,732
NEWFIELD EXPLORATION CO	28.46	27	1,047	774
NEWMONT MINING CORP	32.39	11	397	350
NEWS CORP	13.70	31	386	418
NEX GROUP PLC	8.11	48	561	387
NEXANS SA	54.63	0	4	6
NEXT PLC	50.09	0	11	5
NEXTERA ENERGY INC	140.13	75	9,283	10,468
NH FOODS LTD	30.39	48	1,344	1,459
NH HOTEL GROUP SA	6.01	2	9	9
NHK SPRING CO LTD	10.51	3	29	32
NICE LTD	78.72	0	16	19
NICHIIGAKKAN CO LTD	9.92	2	19	22
NICHIREI CORP	28.03	5	126	135
NIDEC CORP	102.44	13	1,259	1,373
NIHON HOUSE HOLDINGS CO LTD	4.71	12	53	54
NIHON UNISYS LTD	15.82	11	147	177
NIKE INC	59.00	0	21	24
NIKON CORP	15.98	41	586	660
NINTENDO CO LTD	335.35	12	3,709	3,924
NIPPON BUILDING FUND INC	5,108.58	0	57	46
NIPPON CHEMI-CON CORP	3.61	83	219	300
NIPPON ELECTRIC GLASS CO LTD	36.36	44	1,094	1,600
NIPPON EXPRESS CO LTD	6.26	363	2,022	2,271
NIPPON PAPER INDUSTRIES CO LTD	20.48	2	38	47
NIPPON PROLOGIS REIT INC	2,130.65	0	84	77
NIPPON TELEGRAPH & TELEPHONE C	47.26	127	5,301	6,016
NISHIMATSU CONSTRUCTION CO LTD	5.30	8	40	42
NISHIO RENT ALL CO LTD	31.86	3	89	108
NISSAN CHEMICAL INDUSTRIES LTD	33.02	6	190	188
NISSAN MOTOR CO LTD	9.95	1	5	5
NISSHIN STEEL CO LTD	10.99	10	131	114
NITORI HOLDINGS CO LTD	133.86	6	752	776
NN GROUP NV	35.49	100	3,265	3,566
NOBIA AB	10.08	3	33	30
NOJIMA CORP	15.55	4	55	62
NOKIAN RENKAAT OYJ	41.33	4	142	160
NOMAD FOODS LTD	14.11	0	3	4
NOMURA HOLDINGS INC	5.99	419	2,566	2,510
NOMURA REAL ESTATE MASTER FUND	1,367.92	1	793	687
NOMURA RESEARCH INSTITUTE LTD	39.38	10	357	379
NORDEA BANK AB	12.71	66	844	842
NORDSON CORP	121.32	0	6	12
NORFOLK SOUTHERN CORP	121.70	32	3,706	3,883

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
NORMA GROUP SE	51.91	2	98	100
NORSK HYDRO ASA	5.52	35	200	193
NORTHROP GRUMMAN CORP	256.71	38	6,959	9,777
NOS SGPS SA	6.06	7	58	43
NOVARTIS AG	83.33	21	1,893	1,712
NOVO NORDISK A/S	42.77	0	6	7
NS SOLUTIONS CORP	23.76	6	128	140
NSK LTD	12.49	69	934	865
NTN CORP	4.61	6	20	28
NTT DOCOMO INC	23.60	29	670	680
NTT DOCOMO INC	23.65	2	46	45
NTT URBAN DEVELOPMENT CORP	9.65	6	52	57
NUANCE COMMUNICATIONS INC	17.41	1	14	14
NUCOR CORP	57.87	1	32	35
NUFARM LTD/AUSTRALIA	7.39	2	15	18
NVIDIA CORP	144.56	68	4,486	9,891
NVR INC	2,410.61	0	15	24
NWS HOLDINGS LTD	1.97	131	196	258
NXSTAGE MEDICAL INC	25.07	0	2	2
OBAYASHI CORP	11.76	137	1,344	1,612
OCADO GROUP PLC	3.76	11	36	41
OCI NV	21.98	0	2	2
OESTERREICHISCHE POST AG	43.38	6	252	246
OFFICE DEPOT INC	5.64	8	45	47
OGE ENERGY CORP	34.79	31	1,016	1,065
OKUMA CORP	9.50	48	428	456
OLD MUTUAL PLC	2.51	2	6	6
OMRON CORP	43.39	34	1,469	1,484
OMV AG	51.82	23	905	1,204
ONEOK INC	52.16	6	319	334
ONEX CORP	79.93	14	991	1,103
OPEN TEXT CORPORATION	31.52	20	651	622
OPERA SOFTWARE ASA	3.90	7	41	27
OPHTHOTECH CORP	2.56	4	19	10
OPT HOLDING INC	12.97	1	13	14
ORACLE CORP	50.14	36	1,587	1,809
ORANGE BELGIUM SA	23.38	1	23	23
ORANGE SA	15.84	111	1,800	1,757
ORASURE TECHNOLOGIES INC	17.26	0	5	5
ORBITAL ATK INC	98.36	0	19	20
ORICA LTD	15.86	136	1,935	2,157
ORIGIN ENERGY LTD	5.26	216	867	1,135
ORION OYJ	63.76	69	3,485	4,420
ORIX CORP	15.49	113	1,755	1,747
ORKLA ASA	10.13	315	2,655	3,193
OSHKOSH CORP	68.88	0	20	21
OSRAM LICHT AG	79.55	39	1,977	3,094
OTSUKA CORP	62.03	4	248	254
OTSUKA HOLDINGS CO LTD	-	-	-	-

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Price	Shares	Cost	Market Value
OUTOKUMPU OYJ	7.97	1	7	6
OVERSEA-CHINESE BANKING CORP L	7.84	104	734	816
OVS SPA	7.11	4	23	28
OWENS & MINOR INC	32.19	0	10	10
OWENS CORNING	66.92	8	468	555
OZ MINERALS LTD	5.68	4	18	22
PACCAR INC	66.04	0	11	13
PACKAGING CORP OF AMERICA	111.39	10	842	1,103
PADDY POWER BETFAIR PLC	106.25	4	551	388
PANALPINA WELTTRANSPORT HOLDIN	140.87	0	5	6
PANASONIC CORP	13.56	0	2	3
PARAGON BANKING GROUP PLC	5.55	6	36	32
PARAMOUNT GROUP INC	16.00	1	12	11
PAREXEL INTERNATIONAL CORP	86.91	0	25	35
PARK24 CO LTD	25.42	0	3	3
PARTNERS GROUP HOLDING AG	620.79	7	3,189	4,207
PAYPAL HOLDINGS INC	53.67	50	2,369	2,702
PAYSAFE GROUP PLC	6.64	7	38	45
PCCW LTD	0.57	142	85	81
PEARSON PLC	8.98	79	925	712
PEMBINA PIPELINE CORP	33.07	11	341	347
PENTAIR PLC	66.54	1	75	87
PENTA-OCEAN CONSTRUCTION CO LT	5.69	8	40	43
PEOPLE'S UNITED FINANCIAL INC	17.66	48	838	844
PEPSICO INC	115.49	142	14,635	16,391
PERNOD RICARD SA	133.73	4	430	528
PERSIMMON PLC	29.12	165	4,024	4,810
PETRA DIAMONDS LTD	1.42	17	22	24
PEUGEOT SA	19.92	248	4,803	4,938
PFIZER INC	33.59	200	6,779	6,707
PG&E CORP	-	-	-	-
PG&E CORP	66.37	25	1,603	1,666
PHILIP MORRIS INTERNATIONAL IN	117.45	19	2,067	2,261
PHILLIPS 66	82.69	56	4,387	4,640
PHOTRONICS INC	9.40	0	2	2
PIAGGIO & C SPA	2.47	23	51	57
PICC PROPERTY & CASUALTY CO LT	1.67	4	7	7
PILGRIM'S PRIDE CORP	21.92	0	2	2
PING AN INSURANCE GROUP CO OF	6.59	2	8	10
PINNACLE WEST CAPITAL CORP	85.16	26	2,073	2,223
PIONEER CORP	2.00	34	73	68
PITNEY BOWES INC	15.10	7	135	112
PLANTRONICS INC	52.31	0	9	10
PLAYTECH PLC	12.35	7	83	90
PNC FINANCIAL SERVICES GROUP I	124.87	123	13,159	15,330
POLA ORBIS HOLDINGS INC	26.36	12	281	314
POLYMETAL INTERNATIONAL PLC	11.18	9	80	105
POPULAR INC	41.71	1	23	29
PORSCHE AUTOMOBIL HOLDING SE	56.10	3	139	151

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
PORTOLA PHARMACEUTICALS INC	56.17	3	114	140
POSTAL SAVINGS BANK OF CHINA C	0.58	396	245	228
POSTE ITALIANE SPA	6.84	16	112	108
POTASH CORP OF SASKATCHEWAN	16.29	16	311	256
POWER ASSETS HOLDINGS LTD	8.83	1	5	4
PRICELINE GROUP INC/THE	1,870.52	0	302	374
PRINCIPAL FINANCIAL GROUP INC	64.07	53	3,178	3,364
PROASSURANCE CORP	60.80	0	10	12
PROCTER & GAMBLE CO/THE	87.15	153	13,261	13,376
PROGRESSIVE CORP/THE	44.09	117	4,593	5,174
PROLOGIS INC	58.64	11	443	645
PROSEGUR CIA DE SEGURIDAD SA	6.49	0	1	2
PROSIEBENSAT.1 MEDIA SE	41.79	0	1	2
PROSPECT CAPITAL CORP	8.12	3	26	27
PROXIMUS SADP	34.94	23	787	807
PRUDENTIAL PLC	22.87	87	1,502	2,001
PRYSMIAN SPA	29.37	18	398	530
PTC THERAPEUTICS INC	18.33	7	46	126
PUBLIC SERVICE ENTERPRISE GROU	43.01	37	1,558	1,586
PUBLIC STORAGE	208.53	3	667	704
PULTEGROUP INC	24.53	24	537	578
PUMA BIOTECHNOLOGY INC	87.40	1	59	79
PUMA SE	383.74	0	37	38
PURPLEBRICKS GROUP PLC	5.64	5	26	26
PVH CORP	114.50	15	1,513	1,688
PZ CUSSONS PLC	4.45	1	4	4
QANTAS AIRWAYS LTD	4.39	430	1,755	1,885
QBE INSURANCE GROUP LTD	9.06	98	721	887
QEP RESOURCES INC	10.10	10	143	96
QIAGEN NV	33.22	22	577	720
QIAGEN NV	33.53	0	9	10
QINETIQ GROUP PLC	3.51	0	2	2
QUALCOMM INC	55.22	158	9,233	8,698
QUANTA SERVICES INC	32.92	1	29	33
QUEST DIAGNOSTICS INC	111.16	32	2,565	3,510
QUINTILES IMS HOLDINGS INC	89.50	19	1,480	1,718
RAIFFEISEN BANK INTERNATIONAL	25.21	11	242	274
RAKUTEN INC	11.77	83	1,014	972
RALPH LAUREN CORP	73.80	10	810	772
RAMSAY HEALTH CARE LTD	56.45	1	40	47
RANDGOLD RESOURCES LTD	88.39	7	616	624
RANDSTAD HOLDING NV	58.30	7	414	424
RATIONAL AG	531.50	0	46	55
RATOS AB	4.77	4	22	18
RAYMOND JAMES FINANCIAL INC	80.22	11	854	906
RAYTHEON CO	161.48	76	10,670	12,207
REALOGY HOLDINGS CORP	32.45	115	4,096	3,735
REALTY INCOME CORP	55.18	5	226	270
RECKITT BENCKISER GROUP PLC	101.11	49	4,667	5,001

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Issuer	Price	Shares	Cost	Market Value
RECRUIT HOLDINGS CO LTD	17.19	233	3,650	4,006
RED ELECTRICA CORP SA	20.87	0	3	3
RED HAT INC	95.75	7	633	690
REDDE PLC	2.10	42	99	87
REDROW PLC	7.11	6	40	40
REGENERON PHARMACEUTICALS INC	491.14	0	52	49
REGIONS FINANCIAL CORP	14.64	285	4,103	4,177
REINSURANCE GROUP OF AMERICA I	128.39	31	3,850	3,952
RELIANCE STEEL & ALUMINUM CO	72.81	2	121	124
RELX NV	20.53	0	0	0
RELX PLC	21.56	0	0	1
RENAISSANCERE HOLDINGS LTD	139.05	7	927	904
REPSOL SA	15.28	387	5,308	5,919
REPUBLIC SERVICES INC	63.73	58	3,160	3,704
RESMED INC	7.70	9	64	73
RESONA HOLDINGS INC	5.50	546	2,582	3,007
RESTAURANT BRANDS INTERNATIONA	62.54	4	182	256
RESTAURANT BRANDS INTL INC	62.48	4	216	275
RETAIL PROPERTIES OF AMERICA I	12.21	19	297	230
REXEL SA	16.34	23	371	371
REYNOLDS AMERICAN INC	65.04	42	2,213	2,747
RHEINMETALL AG	94.80	1	112	112
RHOEN-KLINIKUM AG	29.16	18	518	537
RIGHTMOVE PLC	55.21	0	2	2
RIO TINTO LTD	48.53	56	2,440	2,704
RIO TINTO PLC	42.11	183	7,034	7,694
RIOCAN REIT	18.53	19	369	345
RITE AID CORP	2.95	21	181	63
RM GROUP HOLDINGS LTD	0.68	264	153	180
ROBERT HALF INTERNATIONAL INC	47.93	33	1,597	1,594
ROCHE HOLDING AG	255.00	18	4,864	4,679
ROCKET INTERNET SE	21.47	9	189	192
ROHM CO LTD	76.81	23	1,689	1,797
ROLLS ROYCE HLDGS C SHS	0.00	5,919	8	8
ROLLS-ROYCE HOLDINGS PLC	11.57	19	160	217
ROSS STORES INC	57.73	70	4,473	4,043
ROUND ONE CORP	9.47	17	144	159
ROYAL BANK OF CANADA	72.50	72	4,934	5,189
ROYAL BANK OF SCOTLAND GROUP P	3.21	192	618	617
ROYAL CARIBBEAN CRUISES LTD	109.23	6	688	695
ROYAL DUTCH SHELL PLC	26.43	6	177	170
ROYAL DUTCH SHELL PLC	26.50	98	2,671	2,599
ROYAL DUTCH SHELL PLC	26.79	20	536	531
ROYAL DUTCH SHELL PLC	53.19	4	189	186
ROYAL MAIL PLC	5.47	512	3,254	2,799
RPC GROUP PLC	9.77	1	6	6
RPX CORP	13.95	7	98	99
RUBICON PROJECT INC/THE	5.14	0	3	2
RWE AG	19.90	158	2,255	3,138

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
RYMAN HOSPITALITY PROPERTIES I	64.01	0	11	13
S&P GLOBAL INC	145.99	59	7,459	8,666
SA SA INTERNATIONAL HOLDINGS L	0.39	66	22	26
SABRE CORP	21.77	16	359	344
SAF-HOLLAND SA	17.11	2	28	41
SAFILO GROUP SPA	7.39	1	9	7
SAFRAN SA	91.52	2	170	171
SAGE GROUP PLC/THE	8.94	86	802	771
SAIA INC	51.30	0	2	5
SALESFORCE.COM INC	86.60	11	954	918
SALZGITTER AG	40.73	8	287	323
SANDS CHINA LTD	4.58	14	58	62
SANDVIK AB	15.71	230	3,236	3,619
SANKEN ELECTRIC CO LTD	4.20	19	74	80
SANMINA CORP	38.10	1	20	27
SANOFI	95.53	91	7,939	8,729
SANOMA OYJ	9.33	5	41	47
SAP SE	104.30	61	5,433	6,362
SAPUTO INC	31.76	67	2,240	2,123
SATS LTD	3.71	128	462	474
SBA COMMUNICATIONS CORP	134.90	9	1,156	1,242
SCANA CORP	67.01	15	1,031	1,027
SCENTRE GROUP	3.11	117	352	364
SCHAEFFLER AG	14.30	53	874	752
SCHIBSTED ASA	24.07	3	92	75
SCHINDLER HOLDING AG	211.87	3	640	658
SCHLUMBERGER LTD	-	-	-	-
SCHLUMBERGER LTD	65.84	56	4,031	3,680
SCHNEIDER ELECTRIC SE	76.72	0	9	10
SCHWEITZER-MAUDUIT INTERNATION	37.23	0	6	7
SCRIPPS NETWORKS INTERACTIVE I	68.31	8	628	574
SCSK CORP	44.86	1	25	27
SEADRILL LTD	0.37	17	49	6
SEAGATE TECHNOLOGY PLC	38.75	76	3,367	2,935
SEALED AIR CORP	44.76	76	3,762	3,379
SEATTLE GENETICS INC	51.74	8	477	393
SECURITAS AB	16.84	3	48	52
SEEK LTD	12.97	6	66	72
SEGA SAMMY HOLDINGS INC	13.46	103	1,480	1,379
SEGRO PLC	6.35	54	304	342
SEI INVESTMENTS CO	53.78	0	5	5
SEIBU HOLDINGS INC	18.49	0	2	2
SEIKO EPSON CORP	22.24	58	1,018	1,286
SEINO HOLDINGS CO LTD	13.29	1	16	19
SEKISUI CHEMICAL CO LTD	17.90	90	1,390	1,613
SELECT COMFORT CORP	35.49	3	102	117
SEMPRA ENERGY	112.75	1	141	158
SENIOR PLC	3.05	18	52	55
SENSATA TECHNOLOGIES HOLDING N	42.72	0	6	6

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Issuer	Price	Shares	Cost	Market Value
SERCO GROUP PLC	1.49	218	290	326
SERVICE CORP INTERNATIONAL/US	33.45	1	30	40
SERVICEMASTER GLOBAL HOLDINGS	39.19	8	311	329
SEVEN & I HOLDINGS CO LTD	41.19	17	712	688
SEVEN BANK LTD	3.58	1	2	2
SEVERN TRENT PLC	28.34	0	6	5
SFR GROUP SA	33.82	0	2	3
SGL CARBON SE	12.40	3	24	34
SGS SA	2,424.69	0	759	866
SHANGHAI ELECTRIC GROUP CO LTD	0.48	278	130	134
SHARP CORP/JAPAN	3.71	426	1,552	1,581
SHIMAMURA CO LTD	122.46	12	1,305	1,433
SHIMIZU CORP	10.60	42	391	445
SHIN-ETSU CHEMICAL CO LTD	90.65	41	3,510	3,726
SHINKO ELECTRIC INDUSTRIES CO	8.46	50	314	422
SHINSEI BANK LTD	1.74	367	659	640
SHIONOGI & CO LTD	55.70	23	912	1,259
SHIRE PLC	55.05	51	3,109	2,835
SHIRE PLC	165.27	0	51	50
SHUI ON LAND LTD	0.24	99	24	24
SHUTTERSTOCK INC	44.08	1	27	26
SIEMENS AG	137.27	56	6,703	7,658
SIEMENS GAMESA RENEWABLE ENERG	21.32	0	7	7
SIG PLC	1.93	25	50	47
SIGNET JEWELERS LTD	63.24	0	20	19
SIHUAN PHARMACEUTICAL HOLDINGS	0.42	196	89	82
SIKA AG	6,432.41	1	2,592	3,506
SIMON PROPERTY GROUP INC	161.76	7	1,348	1,184
SIMS METAL MANAGEMENT LTD	11.64	2	19	26
SINA CORP/CHINA	84.97	0	9	8
SINGAPORE AIRLINES LTD	7.35	42	325	309
SINGAPORE EXCHANGE LTD	5.33	14	69	72
SINGAPORE TELECOMMUNICATIONS L	2.83	614	1,745	1,734
SINO LAND CO LTD	1.64	382	593	626
SIRIUS XM HOLDINGS INC	5.47	85	352	465
SJM HOLDINGS LTD	1.05	465	442	490
SKANDINAVISKA ENSKILDA BANKEN	12.08	215	2,415	2,596
SKANSKA AB	23.70	29	626	693
SKF AB	20.24	0	5	4
SKY PLC	12.91	51	675	656
SKYLARK CO LTD	14.36	41	629	585
SKYWORKS SOLUTIONS INC	95.95	18	1,798	1,768
SL GREEN REALTY CORP	105.80	0	22	21
SMITH & NEPHEW PLC	17.21	19	291	334
SMITH & NEPHEW PLC	34.85	25	744	857
SMITHS GROUP PLC	20.74	32	566	667
SNAP-ON INC	158.00	0	33	32
SOCIETA CATTOLICA DI ASSICURAZ	7.77	0	3	3
SOCIETA INIZIATIVE AUTOSTRADAL	11.01	16	157	177

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
SOCIETE GENERALE SA	53.73	41	1,772	2,214
SODEXO SA	129.11	10	1,165	1,355
SODICK CO LTD	11.61	5	35	53
SOFTBANK GROUP CORP	80.96	8	443	640
SOFTWARE AG	43.74	9	315	395
SOHU.COM INC	45.06	0	18	18
SOJITZ CORP	2.46	46	115	112
SOLVAY SA	134.01	11	1,350	1,456
SOMPO HOLDINGS INC	38.62	43	1,404	1,643
SONAE SGPS SA	1.11	16	17	17
SONY CORP	38.15	24	782	923
SOPRA STERIA GROUP	159.39	1	65	94
SOUTH32 LTD	2.06	1,829	3,572	3,760
SOUTHERN CO/THE	47.88	39	1,962	1,882
SOUTHWEST AIRLINES CO	62.14	81	3,492	5,007
SPARK NEW ZEALAND LTD	2.76	42	83	117
SPARK NEW ZEALAND LTD	2.77	288	719	798
SPDR S&P 500 ETF TRUST	241.80	14	3,220	3,361
SPECTRUM BRANDS HOLDINGS INC	125.04	0	12	14
SPIRE INC	69.75	0	18	21
SPIRIT AEROSYSTEMS HOLDINGS IN	57.94	73	3,953	4,201
SPRINT CORP	8.21	164	1,273	1,346
SSAB AB	4.56	42	173	193
SSE PLC	18.87	0	8	8
STAGECOACH GROUP PLC	2.42	17	61	41
STANDARD CHARTERED PLC	10.10	88	821	888
STANDARD LIFE ABERDEEN PLC	5.18	56	285	291
STANLEY BLACK & DECKER INC	140.73	1	194	197
STANLEY ELECTRIC CO LTD	30.17	26	708	769
STAR ENTERTAINMENT GRP LTD/THE	3.87	7	27	27
STARBUCKS CORP	58.31	17	992	1,003
START TODAY CO LTD	24.61	37	818	908
STARTS CORP INC	23.77	1	13	14
STATE STREET CORP	89.73	1	95	99
STATOIL ASA	16.52	0	5	5
STEEL DYNAMICS INC	35.81	14	440	487
STEELCASE INC	14.00	2	32	32
STERIS PLC	81.50	0	6	8
STMICROELECTRONICS NV	14.34	139	1,995	1,995
STMICROELECTRONICS NV	14.35	10	156	141
STOCKLAND	3.36	93	296	314
STORA ENSO OYJ	12.90	0	5	6
STRAUMANN HOLDING AG	569.62	0	2	4
STROEER SE & CO KGAA	59.81	1	38	37
SUBSEA 7 SA	13.41	0	4	5
SUEDZUCKER AG	20.81	33	654	687
SULZER AG	113.51	0	32	35
SUMCO CORP	14.48	25	356	362
SUMIDA CORP	15.80	3	32	43

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SUMITOMO CHEMICAL CO LTD	5.75	71	382	408
SUMITOMO CORP	13.01	242	3,229	3,151
SUMITOMO DAINIPPON PHARMA CO L	13.64	81	1,310	1,104
SUMITOMO ELECTRIC INDUSTRIES L	15.40	24	344	374
SUMITOMO HEAVY INDUSTRIES LTD	6.59	199	1,283	1,312
SUMITOMO MITSUI CONSTRUCTION C	1.07	53	50	57
SUMITOMO MITSUI FINANCIAL GROU	38.97	43	1,458	1,691
SUMITOMO RUBBER INDUSTRIES LTD	16.87	8	124	127
SUN COMMUNITIES INC	87.69	0	8	9
SUN HUNG KAI PROPERTIES LTD	14.69	105	1,568	1,543
SUNCOKE ENERGY INC	10.90	1	9	11
SUNCOR ENERGY INC	29.18	58	1,561	1,704
SUNRISE COMMUNICATIONS GROUP A	78.68	10	756	758
SUNSTONE HOTEL INVESTORS INC	16.12	0	4	5
SUNTRUST BANKS INC	56.72	37	1,815	2,088
SUZUKEN CO LTD/AICHI JAPAN	33.20	1	17	17
SUZUKI MOTOR CORP	47.44	102	4,447	4,829
SVENSKA HANDELSBANKEN AB	14.30	58	786	827
SWATCH GROUP AG/THE	73.15	9	514	634
SWATCH GROUP AG/THE	369.76	1	410	400
SWEDISH MATCH AB	35.18	32	1,059	1,128
SWIRE PROPERTIES LTD	3.30	17	48	57
SWISS LIFE HOLDING AG	337.91	15	4,678	5,231
SWISS RE AG	91.53	21	1,960	1,949
SWISSCOM AG	483.16	4	1,826	1,992
SYDBANK A/S	37.65	1	42	44
SYDNEY AIRPORT	-	-	-	-
SYMANTEC CORP	28.25	122	3,240	3,435
SYNCHRONY FINANCIAL	29.82	93	2,798	2,785
SYNOPSYS INC	72.93	49	2,853	3,579
SYNOVUS FINANCIAL CORP	44.24	1	31	44
T&D HOLDINGS INC	15.21	48	725	729
TACHI-S CO LTD	18.24	2	23	33
TAG IMMOBILIEN AG	15.70	49	708	762
TAIHEIYO CEMENT CORP	3.64	48	157	175
TAISEI CORP	9.13	180	1,420	1,644
TAKARA LEBEN CO LTD	4.49	8	37	38
TAKASHIMAYA CO LTD	9.51	33	314	314
TAKEDA PHARMACEUTICAL CO LTD	50.81	38	1,820	1,951
TAKE-TWO INTERACTIVE SOFTWARE	73.38	0	6	7
TARGET CORP	52.29	22	1,252	1,175
TATE & LYLE PLC	8.60	465	4,224	3,995
TATTS GROUP LTD	3.21	6	19	21
TAYLOR WIMPEY PLC	2.29	1,363	3,628	3,119
TCF FINANCIAL CORP	15.94	4	57	69
TD AMERITRADE HOLDING CORP	42.99	49	1,850	2,085
TDC A/S	5.81	431	2,213	2,500
TDK CORP	65.77	10	609	631
TE CONNECTIVITY LTD	78.68	19	1,394	1,472

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
TECHNICOLOR SA	4.35	23	93	101
TECHNIPFMC PLC	27.08	50	1,651	1,367
TECHNIPFMC PLC	27.20	6	225	171
TECHNO HORIZON HOLDINGS CO LTD	2.39	19	46	45
TECK RESOURCES LTD	17.31	215	3,458	3,718
TEGNA INC	-	-	-	-
TEIJIN LTD	19.23	42	797	810
TELE2 AB	10.46	6	57	58
TELECOM ITALIA SPA/MILANO	0.92	9	7	8
TELEKOM AUSTRIA AG	7.85	16	102	122
TELENET GROUP HOLDING NV	62.90	9	554	554
TELIA CO AB	4.60	6	23	27
TELSTRA CORP LTD	3.30	294	1,125	971
TELUS CORP	34.47	39	1,273	1,338
TEMENOS GROUP AG	89.39	4	347	344
TENARIS SA	15.57	101	1,706	1,579
TERADATA CORP	29.49	3	86	83
TERADYNE INC	30.03	6	165	177
TERNA RETE ELETTRICA NAZIONALE	5.39	134	724	724
TESARO INC	139.86	0	55	56
TESCO PLC	2.19	317	661	695
TESORO CORP	93.60	12	950	1,119
TEXAS INSTRUMENTS INC	76.93	157	10,282	12,045
TEXTRON INC	47.10	14	638	654
TGS NOPEC GEOPHYSICAL CO ASA	20.43	5	97	98
THALES SA	107.49	40	3,345	4,268
THK CO LTD	28.30	22	562	617
THOMAS COOK GROUP PLC	1.17	7	12	8
THYSSENKRUPP AG	28.37	0	2	3
TIFFANY & CO	93.87	14	1,273	1,305
TIME WARNER INC	100.41	93	8,282	9,323
TIMKEN CO/THE	46.25	0	17	19
TJX COS INC/THE	72.17	134	9,989	9,667
TLG IMMOBILIEN AG	20.41	2	51	50
T-MOBILE US INC	60.62	55	3,002	3,346
TOHO GAS CO LTD	7.28	21	167	153
TOHOKU ELECTRIC POWER CO INC	13.84	68	862	937
TOKEN CORP	123.00	1	73	111
TOKIO MARINE HOLDINGS INC	41.39	14	602	575
TOKUYAMA CORP	4.81	185	742	891
TOKYO BROADCASTING SYSTEM HOLD	17.68	0	3	4
TOKYO ELECTRIC POWER CO HOLDIN	4.12	98	407	403
TOKYO ELECTRON LTD	134.92	21	1,808	2,887
TOKYO TATEMONO CO LTD	13.10	3	45	42
TOKYU CONSTRUCTION CO LTD	8.19	2	18	19
TOKYU CORP	7.63	12	94	92
TOKYU FUDOSAN HOLDINGS CORP	5.91	123	690	724
TOLL BROTHERS INC	39.51	10	377	404
TOMY CO LTD	11.91	10	111	113

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Issuer	Price	Shares	Cost	Market Value
TOPBUILD CORP	53.07	0	11	17
TOPCON CORP	17.21	6	104	105
TOPDANMARK A/S	31.89	3	70	83
TOPPAN PRINTING CO LTD	10.96	83	826	910
TORCHMARK CORP	76.50	21	1,606	1,637
TORONTO DOMINION BANK	50.32	225	10,857	11,324
TOSHIBA CORP	2.42	52	140	126
TOSOH CORP	10.24	109	985	1,117
TOTAL SA	49.37	43	2,050	2,143
TOTAL SYSTEM SERVICES INC	58.25	0	5	6
TOWER SEMICONDUCTOR LTD	23.85	2	36	41
TOYOTA BOSHOKU CORP	18.76	28	583	525
TOYOTA MOTOR CORP	52.45	10	558	514
TOYOTA MOTOR CORP	105.02	0	1	1
TOYOTA TSUSHO CORP	29.95	13	387	380
TP ICAP PLC	6.07	61	340	369
TPG SPECIALTY LENDING INC	-	-	-	-
TRANS GENIC INC	7.04	11	65	77
TRANSCANADA CORP	-	-	-	-
TRANSCANADA CORP	47.60	27	1,249	1,271
TRANSUNION	43.31	4	167	173
TRANSURBAN GROUP	-	-	-	-
TRAVELERS COS INC/THE	126.53	24	2,456	2,999
TREASURY WINE ESTATES LTD	10.09	19	192	192
TREND MICRO INC/JAPAN	51.53	6	225	289
TRIMBLE INC	35.67	19	470	667
TRINITY INDUSTRIES INC	28.03	2	38	48
TRINSEO SA	68.70	0	5	7
TRIPADVISOR INC	38.20	7	390	279
TRYG A/S	21.84	11	212	242
TS TECH CO LTD	29.10	2	44	47
TUI AG	14.50	41	604	591
TUI AG	14.54	27	379	397
TV ASAHI HOLDINGS CORP	18.02	1	26	23
TV TOKYO HOLDINGS CORP	20.43	3	53	69
TWITTER INC	17.87	5	86	89
TYSON FOODS INC	62.63	59	3,619	3,714
UBS GROUP AG	16.96	212	3,485	3,588
UCB SA	68.70	43	3,149	2,935
UGI CORP	48.41	113	5,093	5,455
ULTA BEAUTY INC	287.34	1	133	230
ULVAC INC	48.06	10	256	476
UMICORE SA	69.46	24	1,337	1,635
UMPQUA HOLDINGS CORP	18.36	1	8	9
UNIBAIL-RODAMCO SE	251.66	3	136	683
UNICHARM CORP	25.12	37	986	929
UNILEVER NV	55.11	25	1,351	1,376
UNILEVER PLC	53.97	68	2,840	3,649
UNION PACIFIC CORP	108.91	137	14,654	14,950

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
UNIPER SE	18.74	2	27	38
UNIPOLSAI ASSICURAZIONI SPA	2.18	189	455	412
UNITED BANKSHARES INC/WV	-	-	-	-
UNITED CONTINENTAL HOLDINGS IN	75.25	57	3,439	4,282
UNITED INTERNET AG	54.91	32	1,532	1,754
UNITED OVERSEAS BANK LTD	16.79	109	1,668	1,830
UNITED PARCEL SERVICE INC	110.59	61	6,328	6,713
UNITED RENTALS INC	112.71	21	2,515	2,399
UNITED TECHNOLOGIES CORP	122.11	48	4,938	5,814
UNITED THERAPEUTICS CORP	129.73	19	2,631	2,474
UNITEDHEALTH GROUP INC	185.42	99	11,703	18,275
UNITIKA LTD	0.74	18	15	13
UNIVAR INC	29.20	1	31	29
UNIVERSAL HEALTH SERVICES INC	122.08	3	346	354
UNUM GROUP	46.63	29	1,289	1,336
UPM-KYMMENE OYJ	28.47	135	3,228	3,853
UPONOR OYJ	18.15	1	14	19
URBAN OUTFITTERS INC	18.54	0	4	4
US BANCORP	51.92	165	8,165	8,588
US FOODS HOLDING CORP	27.22	10	254	259
US SILICA HOLDINGS INC	35.49	1	49	32
USANA HEALTH SCIENCES INC	64.10	0	6	6
USG CORP	29.02	2	47	44
VALEANT PHARMACEUTICALS INTL	17.36	6	1,491	108
VALERO ENERGY CORP	67.46	28	1,689	1,920
VALUE PARTNERS GROUP LTD	0.91	60	73	55
VCA INC	92.31	0	17	28
VECTURA GROUP PLC	1.45	13	21	19
VEDANTA RESOURCES PLC	8.34	17	201	145
VENTAS INC	69.48	7	417	494
VERESEN INC	-	-	-	-
VERESEN INC	14.12	24	282	344
VERISIGN INC	92.96	81	6,708	7,483
VERISK ANALYTICS INC	84.37	3	239	245
VERIZON COMMUNICATIONS INC	44.66	160	7,863	7,164
VERMILION ENERGY INC	31.68	0	7	6
VERSUM MATERIALS INC	32.50	16	343	528
VERTEX PHARMACEUTICALS INC	128.87	12	1,480	1,598
VESTAS WIND SYSTEMS A/S	92.19	42	2,958	3,890
VIENNA INSURANCE GROUP AG WIEN	28.17	0	10	13
VIFOR PHARMA AG	110.37	1	131	130
VINCI SA	85.23	4	277	339
VISA INC	93.78	112	9,135	10,468
VISCOFAN SA	59.08	0	12	13
VISTEON CORP	102.06	2	107	153
VIVENDI SA	22.23	0	4	5
VMWARE INC	87.43	60	4,355	5,281
VODAFONE GROUP PLC	2.83	207	624	585
VOLKSWAGEN AG	152.09	8	1,172	1,182

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Issuer	Price	Shares	Cost	Market Value
VOLVO AB	17.03	48	808	822
VONOVIA SE	39.65	32	1,272	1,253
VORNADO REALTY TRUST	93.90	4	375	347
VOSSLOH AG	64.19	1	81	72
VOYA FINANCIAL INC	36.89	68	2,913	2,507
VWR CORP	33.01	0	11	13
WABCO HOLDINGS INC	127.51	2	205	242
WACKER CHEMIE AG	108.41	3	303	301
WALGREENS BOOTS ALLIANCE INC	78.31	8	650	627
WAL-MART STORES INC	75.68	213	14,500	16,090
WALT DISNEY CO/THE	106.25	122	12,808	12,999
WANT WANT CHINA HOLDINGS LTD	0.68	2	2	1
WARABEYA NICHIO HOLDINGS CO L	27.59	2	35	55
WASTE CONNECTIONS INC	64.32	2	120	160
WASTE CONNECTIONS INC	64.42	40	2,076	2,590
WASTE MANAGEMENT INC	73.35	129	8,749	9,464
WATCHSTONE GROUP PLC	1.82	1	13	2
WAYFAIR INC	76.88	2	92	123
WEBMD HEALTH CORP	58.65	0	21	23
WEICHAJ POWER CO LTD	0.88	74	64	65
WEIGHT WATCHERS INTERNATIONAL	33.42	0	2	3
WEIR GROUP PLC/THE	22.48	10	234	219
WELLCARE HEALTH PLANS INC	179.56	1	78	126
WELLS FARGO & CO	55.41	72	3,894	3,962
WELLTOWER INC	74.85	8	547	579
WESFARMERS LTD	30.77	29	914	902
WESSANEN	16.93	0	4	7
WEST FRASER TIMBER CO LTD	47.26	28	1,204	1,328
WEST JAPAN RAILWAY CO	70.63	18	1,226	1,264
WESTAR ENERGY INC	53.02	35	1,884	1,834
WESTERN DIGITAL CORP	88.60	3	243	257
WESTERN UNION CO/THE	19.05	20	379	373
WESTFIELD CORP	6.16	45	328	280
WESTON (GEORGE) LTD	90.39	4	320	334
WESTPAC BANKING CORP	23.40	0	0	0
WESTROCK CO	56.66	0	5	6
WEYERHAEUSER CO	33.50	11	376	382
WH GROUP LTD	1.01	388	264	391
WH SMITH PLC	22.28	11	238	242
WHARF HOLDINGS LTD/THE	8.29	292	2,245	2,420
WHEELOK & CO LTD	7.55	290	1,600	2,188
WHIRLPOOL CORP	191.62	3	486	538
WHITEHAVEN COAL LTD	2.20	11	23	24
WHITING PETROLEUM CORP	5.51	35	328	190
WIENERBERGER AG	22.69	0	2	2
WILLIAM DEMANT HOLDING A/S	25.85	12	219	312
WILLIAM HILL PLC	3.30	395	1,912	1,305
WILLIAMS COS INC/THE	30.28	70	2,078	2,130
WILLIS TOWERS WATSON PLC	145.46	1	97	116

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
WILMAR INTERNATIONAL LTD	2.43	145	377	353
WINDSTREAM HOLDINGS INC	3.88	0	0	0
WIRECARD AG	63.55	18	1,167	1,121
WM MORRISON SUPERMARKETS PLC	3.13	861	2,527	2,698
WOLTERS KLUWER NV	42.27	58	2,062	2,440
WOODSIDE PETROLEUM LTD	22.91	41	970	940
WOODWARD INC	67.58	0	11	14
WOOLWORTHS LTD	19.59	84	1,637	1,644
WORLD FUEL SERVICES CORP	38.45	0	4	4
WORLDPAY GROUP PLC	4.09	114	436	465
WP CAREY INC	66.01	1	61	59
WPP PLC	20.97	104	2,475	2,182
WR BERKLEY CORP	69.17	16	1,087	1,114
WR GRACE & CO	72.01	7	492	468
WYNDHAM WORLDWIDE CORP	100.41	12	879	1,170
XCEL ENERGY INC	45.88	0	19	18
XEROX CORP	28.73	1	41	40
XILINX INC	64.32	14	836	913
XL GROUP LTD	43.80	10	416	420
XPERI CORP	29.80	1	16	15
YAMAGUCHI FINANCIAL GROUP INC	12.08	6	81	72
YAMAHA MOTOR CO LTD	-	-	-	-
YAMAHA MOTOR CO LTD	25.79	11	280	273
YAMAICHI ELECTRONICS CO LTD	15.36	3	18	49
YANGZIJANG SHIPBUILDING HOLDI	0.86	1,801	1,233	1,557
YARA INTERNATIONAL ASA	37.44	0	4	4
YASKAWA ELECTRIC CORP	21.19	41	692	858
YELP INC	30.02	9	281	282
YOKOGAWA ELECTRIC CORP	16.03	38	569	604
YOROZU CORP	15.52	3	42	42
YRC WORLDWIDE INC	11.12	0	3	3
YUE YUEN INDUSTRIAL HOLDINGS L	4.15	149	542	616
YUM CHINA HOLDINGS INC	39.43	1	21	32
YUM! BRANDS INC	73.76	81	5,133	5,993
ZAYO GROUP HOLDINGS INC	30.90	39	1,238	1,208
ZEBRA TECHNOLOGIES CORP	100.52	0	8	10
ZENSHO HOLDINGS CO LTD	18.15	4	69	74
ZIMMER BIOMET HOLDINGS INC	128.40	1	62	77
ZURICH INSURANCE GROUP AG	291.44	27	7,520	7,991
ZYNGA INC	3.64	106	310	385
Public Global Equity		200,179	\$ 4,132,909	\$ 4,819,907
Public Global Equity Receivable				3,615
Total Public Global Equity				\$ 4,823,522

Issuer	Price	Shares	Cost	Market Value
US Equity				
ABERCROMBIE & FITCH CO	12.44	67	900	834
ABM INDUSTRIES INC	41.52	35	1,480	1,462
ACADIA HEALTHCARE CO INC	49.38	161	9,553	7,945

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Issuer	Price	Shares	Cost	Market Value
ACHAOGEN INC	21.73	116	2,530	2,510
ACI WORLDWIDE INC	22.37	190	3,356	4,250
ACTUANT CORP	24.60	72	1,891	1,770
ADDUS HOMECARE CORP	37.20	51	1,095	1,901
ADTALEM GLOBAL EDUCATION INC	37.95	71	2,160	2,676
ADTRAN INC	20.65	91	1,568	1,889
ADVANCED ACCELERATOR APPLICATI	39.04	17	612	644
ADVANCED DISPOSAL SERVICES INC	22.73	76	1,482	1,721
ADVISORY BOARD CO/THE	51.50	38	1,502	1,957
AEGEAN MARINE PETROLEUM NETWORK	5.85	135	1,159	787
AERCAP HOLDINGS NV	46.43	90	3,048	4,179
AEROJET ROCKETDYNE HOLDINGS IN	20.80	96	1,770	2,005
AIMMUNE THERAPEUTICS INC	20.56	23	478	479
AIR TRANSPORT SERVICES GROUP I	21.78	152	2,507	3,321
AK STEEL HOLDING CORP	6.57	355	2,425	2,329
ALDER BIOPHARMACEUTICALS INC	11.45	50	1,511	575
ALEXANDRIA REAL ESTATE EQUITIE	120.47	45	5,400	5,457
ALLEGHENY TECHNOLOGIES INC	17.01	149	2,502	2,539
ALLEGIANT TRAVEL CO	135.60	30	4,672	4,102
ALLETE INC	71.68	45	2,314	3,237
ALLSCRIPTS HEALTHCARE SOLUTION	12.76	244	2,985	3,113
ALMOST FAMILY INC	61.65	31	1,338	1,917
AMEDISYS INC	62.81	22	1,011	1,388
AMERICAN EQUITY INVESTMENT LIF	26.28	104	2,329	2,726
AMERICAN HOMES 4 RENT	22.57	71	1,593	1,600
AMERICAN WOODMARK CORP	95.55	16	1,100	1,498
AMICUS THERAPEUTICS INC	10.07	150	1,788	1,512
ANDERSONS INC/THE	34.15	22	935	755
AO SMITH CORP	56.33	53	2,155	2,957
APARTMENT INVESTMENT & MANAGEM	42.97	68	2,899	2,939
APOLLO GLOBAL MANAGEMENT LLC	26.45	132	2,194	3,491
APPLIED INDUSTRIAL TECHNOLOGIE	59.05	27	1,265	1,577
APTARGROUP INC	86.86	55	3,958	4,777
ARDMORE SHIPPING CORP	8.15	130	1,376	1,058
ARMADA HOFFLER PROPERTIES INC	12.95	143	1,610	1,848
ARMSTRONG WORLD INDUSTRIES INC	46.00	42	1,735	1,914
ARTISAN PARTNERS ASSET MANAGEM	30.70	167	7,321	5,127
ASBURY AUTOMOTIVE GROUP INC	56.55	47	3,089	2,675
ASHLAND GLOBAL HOLDINGS INC	65.91	22	1,192	1,474
ASPEN TECHNOLOGY INC	55.26	48	1,759	2,652
ASSURANT INC	103.69	19	1,392	1,949
ASSURED GUARANTY LTD	41.74	171	6,313	7,149
ASTORIA FINANCIAL CORP	20.15	137	2,158	2,764
ATLAS AIR WORLDWIDE HOLDINGS I	52.15	28	1,437	1,460
ATLISSIAN CORP PLC	35.18	137	3,497	4,802
ATMOS ENERGY CORP	82.95	11	523	912
AURINIA PHARMACEUTICALS INC	6.13	175	1,179	1,075
AVALONBAY COMMUNITIES INC	192.17	46	8,740	8,744
AVEXIS INC	82.16	19	924	1,553

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
AVIS BUDGET GROUP INC	27.27	98	4,348	2,675
AXALTA COATING SYSTEMS LTD	32.04	183	5,106	5,847
AXON ENTERPRISE INC	25.14	37	912	925
BANC OF CALIFORNIA INC	21.50	88	1,768	1,894
BANCORPSOUTH INC	30.50	65	1,282	1,975
BANK OF NT BUTTERFIELD & SON L	34.10	79	2,197	2,690
BANK OF THE OZARKS INC	46.87	18	947	844
BANKRATE INC	12.85	54	826	694
BANKUNITED INC	33.71	179	5,989	6,019
BANNER CORP	56.51	71	2,681	4,023
BASIC ENERGY SERVICES INC	24.90	52	1,781	1,282
BENCHMARK ELECTRONICS INC	32.30	68	1,554	2,186
BENEFICIAL BANCORP INC	15.00	104	1,151	1,562
BIO-RAD LABORATORIES INC	226.31	25	4,448	5,658
BIOSCRIP INC	2.72	430	867	1,168
BLACK HILLS CORP	67.47	35	1,738	2,375
BLUE BUFFALO PET PRODUCTS INC	22.81	123	2,813	2,794
BLUE HILLS BANCORP INC	17.90	101	1,508	1,803
BLUEPRINT MEDICINES CORP	50.67	69	2,584	3,511
BMC STOCK HOLDINGS INC	21.85	113	2,395	2,460
BOJANGLES' INC	16.25	48	950	774
BOOZ ALLEN HAMILTON HOLDING CO	32.54	195	5,954	6,358
BOSTON PRIVATE FINANCIAL HOLDI	15.35	99	1,062	1,527
BOSTON PROPERTIES INC	123.02	64	7,892	7,873
BRIGHT HORIZONS FAMILY SOLUTIO	77.21	110	6,271	8,454
BROADRIDGE FINANCIAL SOLUTIONS	75.56	103	4,284	7,783
BROOKDALE SENIOR LIVING INC	14.71	46	773	678
BRUKER CORP	28.84	43	901	1,250
BRUNSWICK CORP/DE	62.73	99	4,547	6,193
BUFFALO WILD WINGS INC	126.70	18	2,652	2,285
BUILDERS FIRSTSOURCE INC	15.32	68	676	1,044
BWX TECHNOLOGIES INC	48.75	171	6,018	8,354
C&J ENERGY SERVICES INC	34.25	13	486	432
CACI INTERNATIONAL INC	125.05	28	2,693	3,461
CALATLANTIC GROUP INC	35.35	92	2,547	3,239
CALERES INC	27.78	118	2,978	3,286
CALLIDUS SOFTWARE INC	24.20	100	793	2,425
CALLON PETROLEUM CO	10.61	355	4,256	3,764
CAMBREX CORP	59.75	31	1,717	1,870
CAMDEN NATIONAL CORP	42.91	58	1,783	2,487
CAPITAL SENIOR LIVING CORP	15.21	54	1,316	826
CARRIAGE SERVICES INC	26.96	54	1,094	1,468
CARROLS RESTAURANT GROUP INC	12.25	86	344	1,059
CARTER'S INC	88.95	59	5,924	5,275
CASEY'S GENERAL STORES INC	107.11	20	1,794	2,165
CATALENT INC	35.10	63	1,473	2,197
CAVIUM INC	62.13	65	2,877	4,050
CBIZ INC	15.00	194	1,886	2,917
CENTENNIAL RESOURCE DEVELOPMEN	15.82	55	704	875

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Issuer	Price	Shares	Cost	Market Value
CENTRAL PACIFIC FINANCIAL CORP	31.47	95	1,300	2,987
CENTURY ALUMINUM CO	15.58	120	994	1,868
CHARLES RIVER LABORATORIES INT	101.15	39	2,285	3,913
CHESAPEAKE LODGING TRUST	24.47	60	1,469	1,461
CHURCHILL DOWNS INC	183.30	7	1,119	1,320
CIENA CORP	25.02	222	4,313	5,551
CINEMARK HOLDINGS INC	38.85	30	1,030	1,162
CIVITAS SOLUTIONS INC	17.50	67	1,186	1,176
CLOUDERA INC	16.02	115	2,162	1,834
CLOVIS ONCOLOGY INC	93.63	12	836	1,161
CNO FINANCIAL GROUP INC	20.88	103	2,022	2,156
COCA-COLA BOTTLING CO CONSOLID	228.87	4	367	1,007
COGENT COMMUNICATIONS HOLDINGS	40.10	40	901	1,591
COLONY NORTHSTAR INC	14.09	73	1,734	1,026
COLONY STARWOOD HOMES	34.31	173	5,837	5,925
COLUMBIA PROPERTY TRUST INC	22.38	70	1,556	1,573
COLUMBIA SPORTSWEAR CO	58.06	46	2,326	2,642
COMMSCOPE HOLDING CO INC	38.03	166	4,698	6,317
COMMVault SYSTEMS INC	56.45	3	163	158
COMPASS MINERALS INTERNATIONAL	65.30	25	1,952	1,613
CONMED CORP	50.94	54	2,316	2,755
COOPER TIRE & RUBBER CO	36.10	103	3,274	3,727
COPART INC	31.79	27	501	871
CORECIVIC INC	27.58	31	858	855
CORE-MARK HOLDING CO INC	33.06	32	1,125	1,061
CORESITE REALTY CORP	103.53	27	1,050	2,784
CORNERSTONE ONDEMAND INC	35.75	137	4,561	4,898
COSTAR GROUP INC	263.60	38	4,323	10,043
COTT CORP	14.44	167	1,716	2,412
COUSINS PROPERTIES INC	8.79	478	4,440	4,206
COVENANT TRANSPORTATION GROUP	17.53	6	119	110
COWEN INC	16.25	65	1,171	1,058
CRITEO SA	49.05	21	737	1,017
CSRA INC	31.75	67	1,784	2,118
CUBESMART	24.04	499	12,564	11,991
CYPRESS SEMICONDUCTOR CORP	13.65	120	1,267	1,642
CYRUSONE INC	55.75	66	3,633	3,668
DANA INC	22.33	112	2,140	2,492
DARLING INGREDIENTS INC	15.74	107	1,494	1,679
DBV TECHNOLOGIES SA	35.71	76	2,149	2,710
DCT INDUSTRIAL TRUST INC	53.44	22	1,182	1,181
DDR CORP	9.07	361	3,841	3,272
DEAN FOODS CO	17.00	70	1,267	1,193
DECKERS OUTDOOR CORP	68.26	9	574	628
DEL FRISCO'S RESTAURANT GROUP	16.10	60	1,090	972
DELEK US HOLDINGS INC	26.44	33	605	867
DELUXE CORP	69.22	46	2,675	3,198
DENNY'S CORP	11.77	118	424	1,392
DERMIRA INC	29.14	126	3,711	3,672

¹ Appendices A-J were created using data as of June 30, 2017 that was provided by the Custodian. All figures are in U.S. Dollars

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
DIAMONDROCK HOSPITALITY CO	10.95	289	2,872	3,163
DIGITAL REALTY TRUST INC	112.95	15	1,677	1,672
DIODES INC	24.03	118	2,524	2,844
DONNELLEY FINANCIAL SOLUTIONS	22.96	53	1,139	1,217
DOUGLAS EMMETT INC	38.21	143	5,470	5,453
DUKE REALTY CORP	27.95	118	3,257	3,298
DUN & BRADSTREET CORP/THE	108.15	32	3,978	3,461
EAGLE MATERIALS INC	92.42	10	700	952
EAST WEST BANCORP INC	58.58	34	1,225	1,974
EBIX INC	53.90	30	760	1,590
EDUCATION REALTY TRUST INC	38.75	111	4,220	4,307
ELBIT SYSTEMS LTD	123.75	22	2,532	2,772
ELECTRONICS FOR IMAGING INC	47.38	130	5,154	6,158
ELF BEAUTY INC	27.21	164	4,429	4,462
ELLIE MAE INC	109.91	17	1,624	1,825
EMCOR GROUP INC	65.38	59	2,739	3,864
EMPLOYERS HOLDINGS INC	42.30	27	782	1,134
ENCORE CAPITAL GROUP INC	40.15	35	1,244	1,385
ENGILITY HOLDINGS INC	28.40	89	2,342	2,518
ENTEGRA FINANCIAL CORP	22.75	32	430	729
ENTEGRIS INC	21.95	72	904	1,574
ENVISION HEALTHCARE CORP	62.67	62	5,055	3,907
EPAM SYSTEMS INC	84.09	26	1,778	2,203
EQUINIX INC	429.16	27	11,428	11,587
EQUITY LIFESTYLE PROPERTIES IN	86.34	23	1,030	2,003
EQUITY RESIDENTIAL	65.83	48	3,173	3,153
ESSENT GROUP LTD	37.14	61	1,333	2,251
ESSEX PROPERTY TRUST INC	257.27	25	6,503	6,432
ESTERLINE TECHNOLOGIES CORP	94.80	30	2,213	2,884
EURONET WORLDWIDE INC	87.37	14	1,181	1,223
EVERTEC INC	17.30	69	1,489	1,192
EVOLENT HEALTH INC	25.35	67	1,395	1,688
EXELIXIS INC	24.63	44	967	1,086
EXLSERVICE HOLDINGS INC	55.58	30	1,306	1,651
EXTRACTION OIL & GAS INC	13.45	82	1,702	1,105
EXTREME NETWORKS INC	9.22	58	318	534
FEDERAL SIGNAL CORP	17.36	109	1,615	1,889
FERRO CORP	18.29	82	1,058	1,501
FERROGLOBE PLC	11.95	46	449	549
FINANCIAL INSTITUTIONS INC	29.80	28	754	837
FINISAR CORP	25.98	73	2,325	1,892
FIRST CITIZENS BANCSHARES INC/	372.70	4	1,072	1,584
FIRST COMMONWEALTH FINANCIAL C	12.68	125	926	1,580
FIRST CONNECTICUT BANCORP INC/	25.65	18	361	462
FIRST FINANCIAL BANCORP	27.70	113	1,653	3,124
FIRST FOUNDATION INC	16.43	57	652	937
FIRST HAWAIIAN INC	30.62	95	2,677	2,916
FIRST HORIZON NATIONAL CORP	17.42	227	2,595	3,951
FIRST INDUSTRIAL REALTY TRUST	28.62	135	3,446	3,857

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Issuer	Price	Shares	Cost	Market Value
FIRST NORTHWEST BANCORP	15.77	85	1,042	1,337
FIRSTCASH INC	58.30	44	2,092	2,589
FLY LEASING LTD	13.45	84	1,212	1,130
FNB CORP/PA	14.16	186	2,088	2,631
FORMFACTOR INC	12.40	155	1,840	1,920
FORUM ENERGY TECHNOLOGIES INC	15.60	74	1,541	1,147
FRANKLIN ELECTRIC CO INC	41.40	22	726	919
GARTNER INC	123.51	59	5,287	7,287
GENERAL CABLE CORP	16.35	211	3,117	3,444
GENESCO INC	33.90	53	2,725	1,812
GENESEE & WYOMING INC	68.39	130	9,181	8,866
GENPACT LTD	27.83	42	829	1,163
GEO GROUP INC/THE	29.57	52	1,204	1,532
GGP INC	23.56	191	4,629	4,505
GIBRALTAR INDUSTRIES INC	35.65	57	2,083	2,028
G-III APPAREL GROUP LTD	24.95	58	1,419	1,458
GLOBAL BLOOD THERAPEUTICS INC	27.35	13	431	366
GLOBAL PAYMENTS INC	90.32	106	5,078	9,574
GLYCOMIMETICS INC	11.16	70	800	776
GOGO INC	11.53	80	1,136	918
GRACO INC	109.28	11	837	1,235
GRAND CANYON EDUCATION INC	78.41	68	2,789	5,293
GRAPHIC PACKAGING HOLDING CO	13.78	133	1,430	1,832
GRAY TELEVISION INC	13.70	189	2,427	2,595
GREAT WESTERN BANCORP INC	40.81	50	1,184	2,045
GREENBRIER COS INC/THE	46.25	59	2,198	2,716
HAEMONETICS CORP	39.49	46	1,597	1,797
HANCOCK HOLDING CO	49.00	44	1,370	2,166
HANGER INC	11.90	34	806	410
HANMI FINANCIAL CORP	28.45	50	970	1,434
HARSCO CORP	16.10	108	817	1,744
HAWAIIAN HOLDINGS INC	46.95	54	1,610	2,517
HCP INC	31.96	226	7,245	7,207
HEALTHCARE REALTY TRUST INC	34.15	21	734	727
HEALTHCARE TRUST OF AMERICA IN	31.11	111	3,469	3,438
HEALTHSOUTH CORP	48.40	90	4,217	4,332
HEICO CORP	62.05	8	384	500
HELEN OF TROY LTD	94.10	22	1,217	2,023
HELIX ENERGY SOLUTIONS GROUP I	5.64	196	1,873	1,105
HIGHWOODS PROPERTIES INC	50.71	71	3,622	3,616
HILL-ROM HOLDINGS INC	79.61	31	1,702	2,505
HILTON GRAND VACATIONS INC	36.06	165	4,990	5,957
HILTON WORLDWIDE HOLDINGS INC	61.85	57	3,575	3,525
HOMESTREET INC	27.68	62	1,711	1,728
HOPE BANCORP INC	18.65	171	3,077	3,189
HOST HOTELS & RESORTS INC	18.27	221	4,115	4,036
HOSTESS BRANDS INC	16.10	159	2,431	2,560
HOUGHTON MIFFLIN HARCOURT CO	12.30	105	1,231	1,288
HSN INC	31.90	15	761	491

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
HUB GROUP INC	38.35	22	923	839
HUNTSMAN CORP	25.84	98	1,487	2,538
HURON CONSULTING GROUP INC	43.20	79	3,979	3,417
IBERIABANK CORP	81.50	77	5,966	6,281
ICF INTERNATIONAL INC	47.10	58	2,113	2,722
ILG INC	27.49	125	2,248	3,446
IMAX CORP	22.00	176	5,990	3,861
INC RESEARCH HOLDINGS INC	58.50	65	2,789	3,773
INDEPENDENT BANK CORP/MI	21.75	38	378	819
INNERWORKINGS INC	11.60	80	651	930
INNOPHOS HOLDINGS INC	43.84	2	71	70
INNOSPEC INC	65.55	15	1,082	996
INPHI CORP	34.30	44	1,898	1,519
INSTALLED BUILDING PRODUCTS IN	52.95	20	455	1,048
INTEGRATED DEVICE TECHNOLOGY I	25.79	20	508	505
INTERNATIONAL BANCSHARES CORP	35.05	81	2,117	2,855
INTERSECT ENT INC	27.95	28	601	791
INVENTURE FOODS INC	4.31	35	447	150
INVESTMENT TECHNOLOGY GROUP IN	21.24	77	869	1,644
INVESTORS BANCORP INC	13.36	130	1,360	1,731
INVITATION HOMES INC	21.63	53	1,145	1,155
IRHYTHM TECHNOLOGIES INC	42.49	17	659	731
ITT INC	40.18	245	9,614	9,832
J2 GLOBAL INC	85.09	84	5,189	7,148
JACK HENRY & ASSOCIATES INC	103.87	74	3,029	7,666
JACK IN THE BOX INC	98.50	11	1,046	1,064
JAMES RIVER GROUP HOLDINGS LTD	39.73	68	1,973	2,709
K2M GROUP HOLDINGS INC	24.36	128	2,726	3,118
KAISER ALUMINUM CORP	88.52	10	818	841
KAR AUCTION SERVICES INC	41.97	27	964	1,150
KBR INC	15.22	54	811	826
KEARNY FINANCIAL CORP/MD	14.85	83	928	1,231
KIMCO REALTY CORP	18.35	152	2,894	2,789
KITE REALTY GROUP TRUST	18.93	128	3,002	2,427
KLX INC	50.00	19	905	940
LADDER CAPITAL CORP	13.41	65	909	868
LANDSTAR SYSTEM INC	85.60	14	1,218	1,207
LAUREATE EDUCATION INC	17.53	258	3,648	4,524
LHC GROUP INC	67.89	19	890	1,303
LIONS GATE ENTERTAINMENT CORP	26.28	47	1,149	1,248
LITHIA MOTORS INC	94.23	10	968	914
LOGMEIN INC	104.50	12	1,330	1,223
LOXO ONCOLOGY INC	80.19	33	875	2,662
LPL FINANCIAL HOLDINGS INC	42.46	53	1,757	2,251
LUXOFT HOLDING INC	60.85	18	1,087	1,089
MACERICH CO/THE	58.06	31	1,872	1,823
MACK-CALI REALTY CORP	27.14	266	6,075	7,211
MAGELLAN HEALTH INC	72.90	37	2,004	2,702
MATADOR RESOURCES CO	21.37	110	2,756	2,342
MATTHEWS INTERNATIONAL CORP	61.25	14	874	864

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Issuer	Price	Shares	Cost	Market Value
MAXIMUS INC	62.63	27	1,344	1,685
MAXLINEAR INC	27.89	13	311	349
MAXPOINT INTERACTIVE INC	7.42	13	579	99
MEDICAL PROPERTIES TRUST INC	12.87	464	6,037	5,977
MEDICINES CO/THE	38.01	16	639	604
MEDNAX INC	60.37	75	4,448	4,504
MERIT MEDICAL SYSTEMS INC	38.15	44	536	1,681
MERITOR INC	16.61	191	2,352	3,169
MGIC INVESTMENT CORP	11.20	357	2,533	4,004
MIDLAND STATES BANCORP INC	33.52	47	1,116	1,585
MOLINA HEALTHCARE INC	69.18	35	1,699	2,391
MONOLITHIC POWER SYSTEMS INC	96.40	50	1,374	4,865
MOOG INC	71.72	17	809	1,241
MOTORCAR PARTS OF AMERICA INC	28.24	29	815	823
MULTI-COLOR CORP	81.60	32	971	2,575
NABORS INDUSTRIES LTD	8.14	108	1,071	876
NATIONAL INSTRUMENTS CORP	40.22	97	3,043	3,909
NATIONAL WESTERN LIFE GROUP IN	319.62	4	856	1,151
NAVIGATORS GROUP INC/THE	54.90	33	1,375	1,786
NCR CORP	40.84	79	3,412	3,235
NEUROCRINE BIOSCIENCES INC	46.00	124	4,638	5,695
NEW JERSEY RESOURCES CORP	39.70	113	3,616	4,486
NICE LTD	78.72	55	3,059	4,330
NMI HOLDINGS INC	11.45	89	706	1,020
NN INC	27.45	34	686	933
NORDSON CORP	121.32	23	2,739	2,790
NORTHWESTERN CORP	61.02	43	1,809	2,616
OASIS PETROLEUM INC	8.05	255	2,370	2,050
OLD DOMINION FREIGHT LINE INC	95.24	30	2,266	2,857
OLD NATIONAL BANCORP/IN	17.25	142	2,016	2,442
OLIN CORP	30.28	25	646	748
OM ASSET MANAGEMENT PLC	14.86	60	900	884
OMEGA HEALTHCARE INVESTORS INC	33.02	37	1,257	1,235
ONE GAS INC	69.81	31	2,086	2,153
ORBITAL ATK INC	98.36	47	3,101	4,667
OXFORD INDUSTRIES INC	62.49	17	983	1,037
PACIFIC PREMIER BANCORP INC	36.90	29	1,025	1,087
PACKAGING CORP OF AMERICA	111.39	11	550	1,170
PACWEST BANCORP	46.70	79	3,507	3,699
PAPA JOHN'S INTERNATIONAL INC	71.76	55	4,484	3,947
PARK CITY GROUP INC	12.15	53	573	649
PARKWAY INC	22.89	44	891	1,002
PAYCOM SOFTWARE INC	68.41	34	1,147	2,292
PAYLOCITY HOLDING CORP	45.18	132	4,769	5,955
PB BANCORP INC	10.55	58	514	610
PENN NATIONAL GAMING INC	21.40	176	2,871	3,758
PENNSYLVANIA REAL ESTATE INVES	11.32	176	3,330	1,990
PERFICIENT INC	18.64	56	1,140	1,038
PERFORMANCE FOOD GROUP CO	27.40	188	4,543	5,148
PHARMERICA CORP	26.25	102	2,530	2,674
PHOTRONICS INC	9.40	139	1,528	1,303

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Price	Shares	Cost	Market Value
PHYSICIANS REALTY TRUST	20.14	94	1,634	1,901
PLANET FITNESS INC	23.34	180	3,644	4,201
PLATFORM SPECIALTY PRODUCTS CO	12.68	38	482	486
PLEXUS CORP	52.57	38	1,248	2,012
PNM RESOURCES INC	38.25	71	1,677	2,716
POINTS INTERNATIONAL LTD	9.04	11	310	100
PORTLAND GENERAL ELECTRIC CO	45.69	17	615	791
POST HOLDINGS INC	77.65	9	654	660
POTLATCH CORP	45.70	35	1,260	1,590
PREFORMED LINE PRODUCTS CO	46.42	10	694	456
PRIMERICA INC	75.75	32	1,888	2,390
PROASSURANCE CORP	60.80	134	6,001	8,147
PROLOGIS INC	58.64	166	9,773	9,717
PROPETRO HOLDING CORP	13.96	12	170	166
PROTO LABS INC	67.25	41	2,550	2,764
PS BUSINESS PARKS INC	132.39	11	1,443	1,456
PUBLIC STORAGE	208.53	19	3,956	3,962
QUAKER CHEMICAL CORP	145.23	14	661	2,028
RADIUS HEALTH INC	45.23	37	1,685	1,683
RANGE RESOURCES CORP	23.17	84	3,520	1,944
REALPAGE INC	35.95	29	895	1,028
REDWOOD TRUST INC	17.04	79	1,320	1,350
REGENCY CENTERS CORP	62.64	70	4,435	4,372
REINSURANCE GROUP OF AMERICA I	128.39	11	901	1,419
RENAISSANCERE HOLDINGS LTD	139.05	26	2,653	3,615
REPLIGEN CORP	41.44	122	4,149	5,056
REXNORD CORP	23.25	120	3,053	2,790
RINGCENTRAL INC	36.55	45	1,101	1,656
RLI CORP	54.62	33	1,329	1,818
RPM INTERNATIONAL INC	54.55	84	3,424	4,571
RSP PERMIAN INC	32.27	70	2,265	2,261
RUSH ENTERPRISES INC	37.18	40	1,226	1,469
SAIA INC	51.30	88	3,059	4,490
SALLY BEAUTY HOLDINGS INC	20.25	76	1,487	1,532
SANDERSON FARMS INC	115.65	19	1,997	2,203
SCOTTS MIRACLE-GRO CO/THE	89.46	65	5,584	5,770
SELECT MEDICAL HOLDINGS CORP	15.35	101	1,382	1,557
SERVICE CORP INTERNATIONAL/US	33.45	52	957	1,731
SERVICEMASTER GLOBAL HOLDINGS	39.19	145	4,321	5,675
SIERRA BANCORP	24.55	12	321	290
SIGNATURE BANK/NEW YORK NY	143.53	38	4,861	5,497
SIMON PROPERTY GROUP INC	161.76	81	13,268	13,038
SKECHERS U.S.A. INC	29.50	40	393	1,170
SKYWEST INC	35.10	62	1,389	2,193
SMART SAND INC	8.91	166	2,556	1,481
SNYDER'S-LANCE INC	34.62	47	1,506	1,625
SOUTH JERSEY INDUSTRIES INC	34.17	131	3,548	4,467
SOUTHWEST GAS HOLDINGS INC	73.06	28	1,670	2,051
STAG INDUSTRIAL INC	27.60	96	2,617	2,661
STATE BANK FINANCIAL CORP	27.10	99	2,211	2,678
STEEL DYNAMICS INC	35.81	10	328	344
STEVEN MADDEN LTD	39.95	48	1,526	1,912

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Issuer	Price	Shares	Cost	Market Value
STEWART INFORMATION SERVICES C	45.38	39	1,150	1,757
STIFEL FINANCIAL CORP	45.98	82	2,616	3,758
STORE CAPITAL CORP	22.45	242	5,510	5,435
SUMMIT MATERIALS INC	28.87	134	3,227	3,869
SUN COMMUNITIES INC	87.69	68	5,494	5,945
SUNOPTA INC	10.20	131	963	1,335
SUNSTONE HOTEL INVESTORS INC	16.12	302	3,469	4,875
SUPER MICRO COMPUTER INC	24.65	33	807	818
SURGERY PARTNERS INC	22.75	187	3,235	4,254
SVB FINANCIAL GROUP	175.79	11	990	1,846
SWIFT TRANSPORTATION CO	26.50	118	2,352	3,125
SYNCHRONOSS TECHNOLOGIES INC	16.45	34	1,215	556
SYNERGY PHARMACEUTICALS INC	4.45	288	1,288	1,279
SYNOVUS FINANCIAL CORP	44.24	161	3,037	7,121
TAKE-TWO INTERACTIVE SOFTWARE	73.38	26	1,097	1,908
TCF FINANCIAL CORP	15.94	36	677	572
TEAM INC	23.45	18	644	430
TECH DATA CORP	101.00	37	2,609	3,751
TEGNA INC	14.41	179	2,661	2,572
TELEFLEX INC	207.76	8	712	1,645
TENNECO INC	57.83	21	998	1,196
TESARO INC	139.86	12	1,251	1,734
TFS FINANCIAL CORP	15.47	100	1,241	1,553
TIMKEN CO/THE	46.25	34	1,496	1,577
TOPBUILD CORP	53.07	38	1,361	2,033
TRANSUNION	43.31	246	6,270	10,654
TREEHOUSE FOODS INC	81.69	12	926	988
TRI POINTE GROUP INC	13.19	168	2,150	2,210
TRINSEO SA	68.70	55	2,986	3,745
TRONOX LTD	15.12	191	1,272	2,885
TTM TECHNOLOGIES INC	17.36	105	1,301	1,830
TYLER TECHNOLOGIES INC	175.67	47	7,108	8,292
UDR INC	38.97	138	5,384	5,370
ULTIMATE SOFTWARE GROUP INC/TH	210.06	48	6,730	10,020
UNITED COMMUNITY BANKS INC/GA	27.80	234	4,213	6,505
UNITED NATURAL FOODS INC	36.70	13	630	470
UNIVAR INC	29.20	151	3,205	4,408
UNIVERSAL DISPLAY CORP	109.25	30	2,246	3,278
UNIVEST CORP OF PENNSYLVANIA	29.95	40	1,149	1,195
URBAN EDGE PROPERTIES	23.73	35	998	828
URBAN OUTFITTERS INC	18.54	74	1,700	1,378
US FOODS HOLDING CORP	27.22	35	866	961
US SILICA HOLDINGS INC	35.49	78	3,511	2,762
USG CORP	29.02	60	1,580	1,738
VALVOLINE INC	23.72	153	3,479	3,629
VANTIV INC	63.34	74	3,081	4,655
VENTAS INC	69.48	32	2,218	2,209
VIRTUSA CORP	29.40	49	1,387	1,451
VISHAY INTERTECHNOLOGY INC	16.60	162	1,820	2,683
VORNADO REALTY TRUST	93.90	79	7,401	7,437
WABASH NATIONAL CORP	21.98	102	2,166	2,231
WABCO HOLDINGS INC	127.51	33	2,576	4,144

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Issuer	Price	Shares	Cost	Market Value
WAGeworks INC	67.20	117	6,933	7,869
WASHINGTON PRIME GROUP INC	8.37	86	1,325	718
WASHINGTON REAL ESTATE INVESTM	31.90	52	1,675	1,659
WATSCO INC	154.20	30	3,689	4,641
WEINGARTEN REALTY INVESTORS	30.10	52	1,596	1,571
WELBILT INC	18.85	92	1,636	1,728
WELLTOWER INC	74.85	71	5,322	5,299
WESTAMERICA BANCORPORATION	56.04	44	2,105	2,493
WESTERN ALLIANCE BANCORP	49.20	118	1,682	5,791
WEX INC	104.27	83	6,708	8,654
WIDEPENWEST INC	17.40	220	3,740	3,828
WISDOMTREE INVESTMENTS INC	10.17	395	5,087	4,012
WNS HOLDINGS LTD	34.36	245	3,903	8,408
WOLVERINE WORLD WIDE INC	28.01	91	2,137	2,549
WOODWARD INC	67.58	47	2,566	3,176
XPO LOGISTICS INC	64.63	52	1,643	3,368
US Equity		38,614	\$ 1,083,848	\$ 1,271,564
US Equity Receivable				891
Total US Equity				\$ 1,272,455
Total Equity Holdings				\$ 9,554,524

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APPENDIX F: INFRASTRUCTURE^{1,2}

Issuer	Price	Shares	Cost	Market Value
Infrastructure				
AMERICAN TOWER CORP	\$ 132.32	223	\$ 26,291	\$ 29,551
AMERICAN WATER WORKS CO INC	77.95	20	1,596	1,532
AQUA AMERICA INC	33.30	38	1,273	1,265
BEIJING ENTERPRISES HOLDINGS L	4.82	436	2,281	2,103
CANADIAN NATIONAL RAILWAY CO	81.02	19	1,466	1,569
CANADIAN PACIFIC RAILWAY LTD	160.66	22	3,392	3,545
CHENIERE ENERGY INC	48.71	350	15,970	17,040
CHINA RESOURCES GAS GROUP LTD	3.41	1,390	4,512	4,745
CONSOLIDATED EDISON INC	80.82	155	12,457	12,505
CROWN CASTLE INTERNATIONAL COR	100.18	168	16,197	16,804
EDISON INTERNATIONAL	78.19	162	12,359	12,676
ENBRIDGE INC	39.78	367	15,017	14,613
ENN ENERGY HOLDINGS LTD	6.03	812	4,345	4,898
EVERSOURCE ENERGY	60.71	169	9,735	10,247
FERROVIAL SA	22.17	761	15,925	16,867
FRAPORT AG FRANKFURT AIRPORT S	88.16	25	1,737	2,230
GROUPE EUROTUNNEL SE	10.65	925	10,173	9,854
HONG KONG & CHINA GAS CO LTD	1.88	3,393	6,015	6,381
INFRAESTRUCTURA ENERGETICA NOV	5.35	843	3,759	4,506
INTER PIPELINE LTD	19.56	27	529	522
JAPAN AIRPORT TERMINAL CO LTD	38.23	54	2,038	2,053
KINDER MORGAN INC/DE	19.16	694	13,126	13,298
KONINKLIJKE VOPAK NV	46.31	46	2,062	2,123
NATIONAL GRID PLC	12.36	2,115	30,834	26,154
NISOURCE INC	25.36	206	5,284	5,236
PEMBINA PIPELINE CORP	33.07	521	16,418	17,231
PG&E CORP	66.37	239	15,318	15,889
SBA COMMUNICATIONS CORP	134.90	32	3,479	4,297
SEMPRA ENERGY	112.75	183	20,380	20,673
SEVERN TRENT PLC	28.34	267	8,426	7,575
SNAM SPA	4.35	1,178	4,823	5,127
SYDNEY AIRPORT	5.44	1,763	9,033	9,588
TARGA RESOURCES CORP	45.20	144	6,147	6,490
TOKYO GAS CO LTD	5.20	1,622	7,944	8,433
TRANSCANADA CORP	47.60	510	23,545	24,292
TRANSURBAN GROUP	9.09	1,294	11,770	11,761
UNITED UTILITIES GROUP PLC	11.27	761	9,977	8,574
VERESEN INC	-	-	-	-
VINCI SA	85.23	294	24,527	25,043
WASTE MANAGEMENT INC	73.35	59	4,259	4,313
WILLIAMS COS INC/THE	30.28	598	17,875	18,116
Infrastructure Total		22,885	\$ 402,295	\$ 409,720
Infrastructure Receivable				1,832
Total Infrastructure			\$	411,552

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APPENDIX G: PUBLIC REAL ESTATE^{1,2}

Issuer	Base Price	Shares	Cost	Market Value
Real Estate (Public)				
ALEXANDRIA REAL ESTATE EQUITIE	\$ 120.47	71	\$ 7,818	\$ 8,557
AMERICAN HOMES 4 RENT	22.57	165	3,335	3,727
APARTMENT INVESTMENT & MANAGEM	42.97	130	5,834	5,574
AVALONBAY COMMUNITIES INC	192.17	87	15,488	16,803
BOSTON PROPERTIES INC	123.02	122	15,451	15,002
CHESAPEAKE LODGING TRUST	24.47	142	3,325	3,477
COLONY STARWOOD HOMES	34.31	314	10,057	10,757
COLUMBIA PROPERTY TRUST INC	22.38	146	3,187	3,261
COUSINS PROPERTIES INC	8.79	271	2,225	2,383
CUBESMART	24.04	550	15,072	13,216
CYRUSONE INC	55.75	123	6,187	6,856
DCT INDUSTRIAL TRUST INC	53.44	28	1,515	1,488
DDR CORP	9.07	385	6,314	3,489
DIAMONDROCK HOSPITALITY CO	10.95	164	1,902	1,798
DIGITAL REALTY TRUST INC	112.95	28	2,951	3,123
DOUGLAS EMMETT INC	38.21	293	10,719	11,213
DUKE REALTY CORP	27.95	253	6,721	7,082
EDUCATION REALTY TRUST INC	38.75	95	3,977	3,680
EQUINIX INC	429.16	52	19,787	22,133
EQUITY RESIDENTIAL	65.83	80	5,220	5,248
ESSEX PROPERTY TRUST INC	257.27	48	11,355	12,264
FIRST INDUSTRIAL REALTY TRUST	28.62	71	1,866	2,031
GGP INC	23.56	374	10,018	8,802
HCP INC	31.96	429	13,835	13,726
HEALTHCARE REALTY TRUST INC	34.15	40	1,406	1,381
HEALTHCARE TRUST OF AMERICA IN	31.11	249	7,774	7,758
HIGHWOODS PROPERTIES INC	50.71	158	8,035	8,027
HILTON WORLDWIDE HOLDINGS INC	61.85	108	6,215	6,669
HOST HOTELS & RESORTS INC	18.27	421	6,734	7,695
INVITATION HOMES INC	21.63	104	2,115	2,243
KIMCO REALTY CORP	18.35	300	7,973	5,508
MACERICH CO/THE	58.06	62	4,819	3,585
MACK-CALI REALTY CORP	27.14	178	4,892	4,818
MEDICAL PROPERTIES TRUST INC	12.87	315	4,147	4,050
OMEGA HEALTHCARE INVESTORS INC	33.02	73	2,259	2,401
PARKWAY INC	22.89	99	1,970	2,270
PROLOGIS INC	58.64	323	16,363	18,917
PS BUSINESS PARKS INC	132.39	21	2,280	2,811
PUBLIC STORAGE	208.53	40	9,785	8,274
REGENCY CENTERS CORP	62.64	137	9,806	8,578
SIMON PROPERTY GROUP INC	161.76	160	31,305	25,857
STAG INDUSTRIAL INC	27.60	186	4,530	5,138
STORE CAPITAL CORP	22.45	367	9,461	8,234
SUN COMMUNITIES INC	87.69	67	5,867	5,908
SUNSTONE HOTEL INVESTORS INC	16.12	213	2,662	3,437
UDR INC	38.97	263	9,437	10,263
VENTAS INC	69.48	61	4,265	4,235
VORNADO REALTY TRUST	93.90	152	14,984	14,266
WASHINGTON REAL ESTATE INVESTM	31.90	100	3,207	3,199
WEINGARTEN REALTY INVESTORS	30.10	102	3,895	3,079
WELLTOWER INC	74.85	136	10,009	10,155
Real Estate (Public)		8,855	\$ 380,353	\$ 374,444
Real Estate (Public) Receivable				1,346
Total Public Real Estate				\$ 375,789

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APPENDIX H: ALTERNATIVE INVESTMENTS^{1,2}

Issuer	Base Price	Shares	Cost	Market Value
HF (non-PA)				
APO - MIXED CRED HF	\$ 1.00	614	\$ 614	\$ 614
BLACKSTONE SAF II LP	0.87	106,769	106,769	92,606
GAM USA INC	115.45	60	6,575	6,885
GCM - LOW BETA HF	1.00	113,712	113,712	113,712
GCM - MIXED CRED HF	1.00	26,409	26,409	26,409
GS - LOW BETA HF	1.00	34,085	34,085	34,085
GSO - MIXED CRED HF	1.00	86,038	86,038	86,038
LIGHTHOUSE LOW BETA	1.00	5,638	5,638	5,638
MS-LOW BETA HF NIB	1.00	75,162	75,162	75,162
RESERVOIR STRATEGIC PARTNERS	1.05	36,236	37,251	37,877
HF (non-PA)		484,722	\$ 492,252	\$ 479,024
Portable Alpha HF				
BRIDGEWATER PURE ALPHA MAJOR	\$ 1,816.22	57	\$ 103,006	\$ 104,418
DE SHAW LOW BETA	2.32	199,535	224,683	462,716
LH - LOW BETA HF	1.00	1,323,346	1,323,346	1,323,346
PURE ALPHA FUND II SERIES CXLI	3,571.86	121	411,740	432,220
Portable Alpha HF		1,523,060	\$ 2,062,775	\$ 2,322,700
Private Debt				
ANGELO GORDON	\$ 1.00	1,405	\$ -	\$ 1,405
APO - PRIVATE DEBT	1.00	297,591	297,591	297,591
AVENUE CAPITAL US FUNDS	1.00	21,081	13,335	21,081
AVENUE EUROPE SPECIAL	1.00	26,338	6,329	26,338
CRESCENT MEZZANINE V LP	1.00	12,238	15,915	12,238
CRESCENT MEZZANINE VI	1.00	61,163	62,983	61,163
DE SHAW DIRECT CAPITAL FUND	1.00	17,922	-	17,922
GATEWAY ENERGY & RESOURCES	1.00	15,920	30,000	15,920
GS - PRIVATE DEBT	1.00	74,214	74,214	74,214
GS MEZZANINE PTNR(S) V LP	1.00	5,816	-	5,816
GSO - PRIVATE DEBT	1.00	720,030	720,030	720,030
HIGHBRIDGE SANDLAPPER CREDIT	1.00	96,838	95,168	96,838
KKR LENDING PARTNERS II LP	1.00	106,273	106,366	106,273
KKR SPECIAL SIT US FUND II LP	1.00	46,592	48,161	46,592
MS-PRIVATE DEBT NIB	1.00	18,373	18,373	18,373
NORTHSTAR MEZZANINE PTNR V LP	1.00	17,103	18,917	17,103
PEARLS 12 LP	1.00	41,264	40,000	41,264
SANKATY CREDIT OPP FUND V-A LP	1.00	42,517	42,016	42,517
SANKATY CREDIT OPP IV	1.00	24,694	19,595	24,694
SELENE	1.00	239	-	239
SELENE II	1.00	63,922	28,163	63,922
SJC ONSHORE DIRECT LENDING	1.00	23,522	24,043	23,522
WL ROSS- WHOLE LOANS (PIPP)	1.00	15,143	16,200	15,143
WLR - PRIVATE DEBT	1.00	28,187	28,187	28,187
Private Debt		1,778,389	\$ 1,705,588	\$ 1,778,389

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RETIREMENT SYSTEM INVESTMENT COMMISSION

Issuer	Base Price	Shares	Cost	Market Value
Private Equity				
ADVENT INTERNATIONAL GPE VII-C	\$ 1.00	42,262	\$ 32,555	\$ 42,262
APAX EUROPE VII A LP	1.14	11,325	32,166	12,917
APAX EUROPE VIII-B LP	1.00	68,949	57,630	68,949
APO - PRIVATE EQUITY	1.00	406,062	406,062	406,062
APOLLO PALMETTO ATHENE PTNRSHP	1.00	19	-	19
AQUILINE CO-INVEST I LP	1.00	0	100,000	0
AQUILINE FINANCIAL SERVICES	1.00	136,634	130,330	136,634
AZALEA FUND III LP	1.00	6,732	12,061	6,732
AZALEA FUND IV LP	1.00	6,467	7,004	6,467
AZALEA PALMETTO CO-INVEST FD	1.00	0	50	0
BC EUROPEAN CAPITAL IX	1.14	24,967	23,045	28,476
BRIDGEPOINT EUROPE IV A	1.14	27,164	30,043	30,982
BRIDGEPOINT EUROPE V LP	1.14	32,031	34,958	36,533
BROOKFIELD CAP PTNRS IV LP	1.00	42,634	40,466	42,634
CAROUSEL CAPITAL PARTNERS 3 LP	1.00	255	3,658	255
CAROUSEL CAPITAL PARTNERS IV	1.00	17,914	6,248	17,914
CLAYTON DUBILIER & RICE VIII	1.00	47,115	27,560	47,115
CRESTVIEW CAPITAL PARTNERS LP	1.00	93,024	58,338	93,024
CRESTVIEW PARTNERS III LP	1.00	22,743	23,028	22,743
CVE ENDOWMENT FUND I LP	1.00	45,225	8,323	45,225
CVE ENDOWMENT FUND II LP	1.00	72,840	38,401	72,840
GREEN EQUITY INVESTORS VI LP	1.00	40,857	34,733	40,857
GS - PRIVATE EQUITY	1.00	31,860	31,860	31,860
INDUSTRY VENTURE V LP	1.00	31,413	10,702	31,413
INDUSTRY VENTURES VI	1.00	25,961	23,577	25,961
INDUSTRY VENTURES VII LP	1.00	35,597	32,123	35,597
LEXINGTON CAPITAL PTNRS VII	1.00	38,968	44,660	38,968
LEXINGTON MMI II LP	1.00	24,701	27,669	24,701
MS-PRIVATE EQ NIB	1.00	231,658	231,658	231,658
NB SECONDARY OPPORTUNITIES	1.00	12,757	-	12,757
OAKTREE EUROPEAN PRIN OPPT III	1.14	37,422	27,685	42,682
PACIFIC EQUITY PARTNERS V	0.77	41,919	32,876	32,154
PANTHEON EUROPE FUND V'A'L P	1.14	21,846	8,061	24,916
PANTHEON USA FUND VII LP	1.00	79,353	57,975	79,353
PAUL CAPITAL PARTNERS IX LP	1.00	24,039	43,210	24,039
RESERVOIR CAPITAL PARTNERS	1.00	52,773	40,015	52,773
SQUARE 1 VENTURE MGMT 1 LP	1.00	307	7	307
SQUARE 1 VENTURES LP	1.00	26,865	26,820	26,865
VENTURE INVESTMENT MANAGERS LP	1.00	57,982	35,549	57,982
WARBURG PINCUS PRIVATE EQUITY	1.00	102,581	67,717	102,581
WELSH CARSON AND & STOWE XI	1.00	34,432	26,290	34,432
WLR - PRIVATE EQUITY	1.00	223,925	223,925	223,925
Private Equity		2,281,580	\$ 2,099,039	\$ 2,293,566
Real Estate				
AMERICAN TIMBERLANDS	\$ 1.00	30,072	\$ 23,546	\$ 30,072
APO - REAL ESTATE	1.00	45,208	45,208	45,208

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2016-2017 ANNUAL INVESTMENT REPORT

Issuer	Base Price	Shares	Cost	Market Value
BLACKSTONE PROPERTY PARTNERS	1.00	342,689	317,614	342,689
BLACKSTONE RE PARTNERS VII LP	1.00	120,826	88,100	120,826
BROOKFIELD RE FIN FD IV LP	1.00	28,546	30,547	28,546
BROOKFIELD REAL ESTATE FINANCE	1.00	6,384	10,682	6,384
BROOKFIELD STRATEGIC REAL	1.00	128,420	96,251	128,420
CRLYLE REALTY PARTNERS VI LP	1.00	36,506	34,241	36,506
CROW HLDGS REALTY PTNRS VII LP	1.00	70,797	68,828	70,797
GREYSTAR EQUITY PARTNERS IX	1.00	53,410	54,991	53,410
GREYSTAR EQUITY PARTNERS VII	1.00	159	-	159
GS - REAL ESTATE	1.00	937	937	937
LONE STAR REAL ESTATE FUND II	1.00	7,935	3,877	7,935
MORGAN STANLEY PRIME PROPERTY	1.00	429,137	413,188	429,137
MS-REAL ESTATE NIB	1.00	55,683	55,683	55,683
OAKTREE REAL ESTATE	1.00	85,300	39,750	85,300
OCH-ZIFF RE FUND II	1.00	26,003	23,418	26,003
PEMBROOK	1.00	6,032	6,503	6,032
TA REALTY - SC LP	1.00	69,645	69,587	69,645
THE REALTY ASSOCIATES FUND X	1.00	62,673	53,422	62,673
TORCHLIGHT DEBT IV	1.00	69,259	68,404	69,259
TORCHLIGHT DEBT OPP FD V LLC	1.00	37,554	35,000	37,554
TORCHLIGHT DEBT OPP FUND III	1.00	11,785	10,576	11,785
US REIF COLUMBIA	1.00	8,540	9,935	8,540
WLR - REAL ESTATE	1.00	44,370	44,370	44,370
Real Estate		1,777,867	\$ 1,604,657	\$ 1,777,867

Total Alternative Investments		7,845,618	\$ 7,964,311	\$ 8,651,546
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Issuer	Base Price	Shares	Cost	Market Value
GTAA				
BRIDGEWATER ALL WEATHER	\$ 1,704.58	628	\$ 625,721	\$ 1,070,145
ENTRUST GTAA	1.00	210,861	210,861	210,861
GMO MULTI-STRATEGY FUND	1.51	139,095	139,095	209,589
GMO STRATEGIC OPPURTUNITY	20.83	27,604	569,285	574,984
GTAA		378,187	\$ 1,544,962	\$ 2,065,579
Total GTAA		378,187	\$ 1,544,962	\$ 2,065,579

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APPENDIX I: FUTURES^{1,2}

Futures Product	Net Contract		Currency	Settle Price	Futures Multiplier	Local Currency	US Dollar	Notional Exposure
	Position	Maturity						
International Equities								
AMSTERDAM INDEX FUTURE(EOE)	\$ 347.00	EXP JUL 17	EUR	\$ 507	200	0.88	1.14	\$ 40,092
CAC 40 EURO INDEX FUTURE (EOP)	2,025.00	EXP JUL 17	EUR	5,117	10	0.88	1.14	118,171
DAX INDEX FUTURE (EUX)	295.00	EXP SEP 17	EUR	12,320	25	0.88	1.14	103,630
EURO STOXX 50 FUTURE (EUX)	2,784.00	EXP SEP 17	EUR	3,431	10	0.88	1.14	108,944
FTSE 100 INDEX FUTURE (ICF)	1,893.00	EXP SEP 17	GBP	7,243	10	0.77	1.30	178,087
HANG SENG INDEX FUTURE (HKG)	257.00	EXP JUL 17	HKD	25,585	50	7.81	0.13	42,115
IBEX 35 INDEX FUTURE (MFM)	329.00	EXP JUL 17	EUR	10,406	10	0.88	1.14	39,047
OMX INDEX FUTURE (SSE)	1,548.00	EXP JUL 17	SEK	1,603	100	8.43	0.12	29,415
S & P/MIB INDEX FUTURE (MIL)	244.00	EXP SEP 17	EUR	20,499	5	0.88	1.14	28,524
S&P/TSE 60 INDEX FUTURE (MSE)	691.00	EXP SEP 17	CAD	889	200	1.30	0.77	94,623
SPI 200 INDEX FUTURE (SFE)	671.00	EXP SEP 17	AUD	5,649	25	1.30	0.77	72,687
TOPIX INDEX FUTURE (OSE)	1,708.00	EXP SEP 17	JPY	1,612	10000	112.36	0.01	244,966
International Equities Total								\$ 1,100,302
US Large Cap								
S & P 500 EMINI IND FUT (CME)	\$ 14,603.00	EXP SEP 17	USD	2,421	50	1.00	1.00	1,767,620
US Large Cap Total								\$ 1,767,620
US Treasuries								
US 10 YR TREAS NTS FUTURE(CBT)	\$ 1,454.00	EXP SEP 17	USD	126	1000	1.00	1.00	182,522
US 2YR TREAS NTS FUT (CBT)	1,116.00	EXP SEP 17	USD	108	2000	1.00	1.00	241,178
US 5YR TREAS NTS FUTURE (CBT)	1,625.00	EXP SEP 17	USD	118	1000	1.00	1.00	191,483
US TREAS BD FUTURE (CBT)	398.00	EXP SEP 17	USD	154	1000	1.00	1.00	61,168
US ULTRA BOND (CBT)	435.00	EXP SEP 17	USD	166	1000	1.00	1.00	72,156
US Treasuries Total								\$ 748,507
Grand Total								\$ 3,616,430

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APPENDIX J: SWAPS & OPTIONS^{1,2}

Asset Class		Finance Notional		Current Notional		Unrealized G/L Since Trade
Commodities						
Goldman Sachs						
BCOM F3 Preroll w/Gemini Micro	\$	193,886	\$	193,886	\$	18,300
JPMorgan						
Bloomberg Select Petroleum		49,814		49,814		(186)
JPM Enhanced Beta + SSP Proxy		214,742		214,742		3,205
JPM Palmetto Equinox Proxy TR		163,093		163,093		1,781
Societe Generale						
SocGen Congestion Commodities		220,654		220,654		(6,347)
Commodities Total	\$	842,189	\$	842,189	\$	16,753
Core Fixed Income						
Barclays						
Barclays US Agg Proxy	\$	852,361	\$	852,361		2,361
Barclays US Credit Proxy		200,399		200,399		399
Core Fixed Income Total	\$	1,052,761	\$	1,052,761	\$	2,761
U.S. Small / Mid Cap Equity						
Bank of America						
Russell 2000 Proxy	\$	(232,592)	\$	(232,592)	\$	(5,592)
BNP Paribas						
Russell 2000 Proxy		(65,000)		(66,027)		(0)
U.S. Small / Mid Cap Equity Total	\$	(297,592)	\$	(298,619)		(5,592)
Grand Total	\$	1,597,358	\$	1,596,331	\$	13,921

¹ Appendices A-J were created using data as of June 30, 2017 that was provided by the Custodian. All figures are in U.S. Dollars

² Amounts expressed in thousands and thus, may not add up to totals due to rounding.

Total Printing Cost: \$819.46
Total Number Printed: 35
Cost Per Unit: \$23.41

The background of the page features a large, embossed seal of the State of Florida. The seal is circular and contains a landscape with a palm tree on the left and a figure holding a scale on the right. The text "SEAL OF THE STATE OF FLORIDA" is visible around the perimeter, and "1776" is at the bottom. The central text "RSITC" is superimposed on the seal.

RSITC

**Beneficiaries First:
Their Future. Our Mission.**