

2014-2015

SOUTH CAROLINA RETIREMENT SYSTEM INVESTMENT COMMISSION

ANNUAL INVESTMENT REPORT



BENEFICIARIES FIRST:
THEIR FUTURE, OUR MISSION.

SOUTH CAROLINA RETIREMENT SYSTEM
INVESTMENT COMMISSION

ANNUAL INVESTMENT REPORT

FISCAL YEAR ENDED JUNE 30, 2015

CAPITOL CENTER
1201 MAIN STREET, SUITE 1510
COLUMBIA, SC 29201

EDWARD GIOBBE, MBA
CHAIRMAN
JULY 1, 2014- PRESENT

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CHAIRMAN REPORT

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VICE CHAIR

PEGGY G. BOYKIN, CPA
COMMISSIONER

ALLEN R. GILLESPIE, CFA
COMMISSIONER

CURTIS M. LOFTIS, JR.
COMMISSIONER



RETIREMENT SYSTEM INVESTMENT COMMISSION
1201 MAIN STREET, SUITE 1510, COLUMBIA, SC 29201

EDWARD N. GIOBBE, MBA
CHAIRMAN

RONALD P. WILDER, PH.D.
COMMISSIONER

REYNOLDS WILLIAMS, J.D., CFP
COMMISSIONER

GEOFFREY BERG, CFA
ACTING CHIEF INVESTMENT OFFICER

MICHAEL HITCHCOCK
CHIEF EXECUTIVE OFFICER

The Honorable Nikki Haley, Governor
State Fiscal Accountability Authority
Members of the General Assembly of South Carolina

Dear Ladies and Gentlemen:

On behalf of the 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 Ending 2015.

FYE 2015 Investment Performance Review

Capital markets during the fiscal year were challenging for the Plan as broad US equity indices showed only modest gains, domestic fixed income were mixed, and both non-U.S. equity and fixed income markets saw negative returns. Real estate and private equity, however, posted strong returns.

The Plan earned a return of 1.60 percent net of fees for the fiscal year ending June 30, 2015 and out-performed the policy benchmark by 39 basis points. The 3-year annualized net return of 8.81 percent and 5-year annualized net return of 8.87 percent also outperformed the policy benchmark, as well as the Plan's actuarial assumed rate of return of 7.5 percent.

As of June 30, 2015, total Plan assets were \$29.2 billion, reflecting a \$613 million decline during the year. This decrease resulted from net benefit disbursements of \$1.1 billion, offset in part by \$454 million from investment gains.

For a sixth consecutive fiscal year, the total fund experienced a positive annual return. Highlights include real estate, the best performing asset class which earned 19.32% during the fiscal year. Private equity was the next best performing asset class with a 9.71% return. Low Beta Hedge Funds saw a strong 8.62% return during the year. Bonds were disappointing across the board, with Conservative Fixed Income earning only 0.36% and both emerging market debt and mixed credit seeing negative returns during the year.

Asset Allocation

The asset allocation for the fiscal year was adopted at the May 1, 2014 Commission meeting and remained unchanged from the previous fiscal year at the recommendation of staff and RSIC's independent consultant, Aon Hewitt (formerly known as Hewitt Ennis Knupp). The recommendation to maintain the conservative asset and risk allocation was driven by analysis of the liabilities and the financial health of the Retirement Systems and the belief, at the time, that the then current policy asset allocation would achieve the goals and objectives of the Commission over a long term horizon.

However, the weakness of the FY 2015 returns has spurred RSIC to challenge its conviction in both the existing asset allocation as well as many of its asset classes. In recent months, staff has been aggressively studying alternative portfolio allocations with the goal of improving expected returns. The Commission has already adopted staff recommendations to reallocate three percent of the portfolio from cash to public equity and to eliminate the static target weights from the private equity and private debt asset classes. Commissioners have also instructed staff to bring to them more information concerning different portfolio allocations as well as strategies designed to improve the Plan's expected return.

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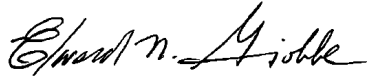
We feel that this effort at fundamentally examining asset allocation is especially crucial given what many believe will be a sustained low interest rate and low return environment over the next several years

Conclusions

RSIC continues to seek superior returns with an acceptable level of risk. We remain committed to putting the beneficiaries first in each decision, and we will continue to challenge our investment approach in pursuit of the superior investment results that ensure their security.

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. Thank you for the support you have given us.

Sincerely,



Edward N. Giobbe, MBA
Chairman

PHONE 803.737.6885 | FAX 803.737.7070

CONSULTANT'S LETTER



November 11, 2015

The Honorable Nikki Haley, Governor
State Fiscal Accountability Authority
Members of the General Assembly of South Carolina

RE: FYE 2015 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, 2015.

The 2014-15 fiscal year was characterized by the continued dominance of U.S. equities as the sharp rally of the U.S. dollar held back local market gains of non-U.S. assets. Numerous factors contributed to the U.S. dollar rally. The sharp fall of both the Euro and the Yen was largely driven by the loosening of monetary policy by the European Central Bank and the Bank of Japan. In contrast, the U.S. Federal Reserve ended its quantitative easing program in October 2014, which was the first step away from its historically loose monetary policy. Other factors driving U.S. dollar gains more broadly included strong relative growth trends in the U.S., attractive U.S. sovereign yields, and country-specific situations such as falling commodity prices and heightened geopolitical risks.

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

- Reviewing asset allocation to improve expected portfolio return and mitigate risk
- Refining investment strategy to lower costs, where possible

During the fiscal year ending June 30, 2015, the SCRS investment portfolio returned 1.6% on a net-of-fee basis. This return exceeded that of the Policy Index by 0.4 percentage points. Over the trailing three- and five-year periods ending June 30, 2015, the SCRS portfolio returns were 8.8% and 8.9%, respectively, which also exceeded the returns of the Policy Index. All returns are reported on a time-weighted return basis.

November 11, 2015
Page 2

As of June 30, 2015, the SCRS investment portfolio totaled \$29.2 billion. This represented a decrease of \$0.6 billion from its value on June 30, 2014 due to net outflows of \$1.1 billion and investment gains of \$0.5 billion. The portfolio's asset allocation at fiscal year-end was as follows:

Global Public Equity	32.3%
GTAA ¹ /Risk Parity	10.4
Core Fixed Income	9.6
Low Beta Hedge Funds	9.0
Private Equity	8.8
Mixed Credit	7.4
Private Debt	5.7
Emerging Market Debt	5.0
Real Estate	3.9
Cash and Short Duration (net of overlays)	3.6
Commodities	3.0
Global Fixed Income	1.3
Total	100.0%

The investment portfolio's June 30, 2015 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. AHIC will continue to work with the RSIC to monitor the structure and portfolio in an effort to optimize the portfolio's risk/return profile.

We at AHIC are honored to serve as the investment consultant to the RSIC. We look forward to working with the Commissioners and Investment Staff to further enhance the investment portfolio's ability to meet its obligations.

Sincerely,



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

¹ Global Tactical Asset Allocation

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 of five governmental defined benefit plans: South Carolina Retirement System (SCRS), South Carolina Police Officers Retirement System, Retirement System for Judges and Solicitors of the State of South Carolina, Retirement System for Members of the General Assembly of the State of South Carolina, and the National Guard Retirement System, collectively referred to hereinafter as the “Retirement System” or “Systems”.

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) 2015, members of the Commission are: Edward N. Giobbe, Chairman; Rebecca M. Gunnlaugsson, Ph.D., Vice Chairman; Reynolds William, JD, CFP; Allen R. Gillespie, CFA; Curtis M. Loftis, Jr.; Peggy G. Boykin, CPA; and Ronald P. Wilder, Ph.D

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 Retirement System 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. Since ratification, the Commission has taken steps to transition to a more diversified asset allocation, targeting approximately 40% of the Portfolio’s allocation to alternative asset classes, such as private equity, private debt, absolute return strategies, and real estate etc.

DISCLOSURE OF MATERIAL INTEREST

As of June 30, 2015, 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.

COMMISSION

EDWARD N. GIOBBE, MBA, CHAIRMAN

Edward Giobbe, of Aiken, SC, has 37 years of experience in the financial services industry with a wide variety of experience including equities and fixed income in the areas of trading, sales, and investment banking. Mr. Giobbe was a principal in the Fixed Income Division of Morgan Stanley Inc., in New York from 1978 until his retirement in 1995. His career at Morgan Stanley focused on institutional sales covering major financial institutions such as bank trust departments, money managers, mutual funds, insurance companies, and pension funds.

Until 2012, Mr. Giobbe was Vice Chairman of the City of Aiken Planning Commission. Mr. Giobbe is currently a member of the Building Committee of the Aiken SPCA and active in community affairs. Mr. Giobbe is a retired Captain in the United States Army Reserve, where he completed active duty in the United States and Japan, as well as active service in the Army Reserve. Mr. Giobbe received his bachelor's degree from Yale University and earned his MBA from the New York University Graduate School of Business Administration.

REBECCA M. GUNNLAUGSSON, PH.D., VICE CHAIRMAN

Dr. Rebecca Gunnlaugsson is an economist specializing in public finance and labor economics. Dr. Gunnlaugsson has additional experience in business consulting concentrated on strategic planning, project management, and firm-wide technology implementation.

Dr. Gunnlaugsson's experience includes that as a senior information technology consultant for Accenture where her clients included state governments, state universities, hospitals, and large national corporations. She also has served as Director of the Division of Research at The South Carolina Department of Commerce where she oversaw federally funded Labor Market Information programs and initiated publication of monthly S.C. Economic Outlook, including development of the South Carolina leading economic index. At the Department of Commerce she directed research teams conducting empirical analyses of economic issues impacting South Carolina and organized and implemented comprehensive research of the state's tax structure, detailing relationships between taxation and economic activity and identify-

ing approaches for optimization of long-term statewide economic growth.

Dr. Gunnlaugsson also has worked for the Investment Commission where she directed projects analyzing and formulating long-term financial investment operational system needs; oversaw policy development for manager on-boarding, reporting, communication, fee validation, and portfolio valuation; and developed needs assessments for operational infrastructure, data management, risk analysis, custody services, hedge fund administration, and alternative investment portfolio management.

Dr. Gunnlaugsson currently works as the business manager at Southeastern ENT Allergy & Sleep Disorders Institute and serves on its board of directors. She 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.

REYNOLDS WILLIAMS, JD, CFP

Reynolds Williams was born in Mullins, SC. He graduated cum laude from the Baylor School for Boys in Chattanooga, Tennessee, and received his bachelor's degree from the University of Virginia, where he was an Echols Scholar. After serving in Vietnam, where he was awarded the Bronze Star and the Combat Infantry Badge, Mr. Williams received his Juris Doctor from the University of South Carolina (USC) School of Law in 1973. While in law school, Mr. Williams received the American Jurisprudence Award in Contract Law.

Carolina, the United States Court of Appeals for the Fourth Circuit, and the US Supreme Court. He has been chairman of many Arbitration Panels of the National Association of Securities Dealers, the American Arbitration Association, and the Duke Private Adjudication Center.

Mr. Williams is a former chairman of the Greater Florence Chamber of Commerce and President of the Florence Rotary Club. He has served on the School Board at All Saints and St. Anthony's, as Chairman of the Florence County Election Commission, and on the Board of Directors of Florence County Progress. Mr. Williams

Mr. Williams is admitted to all state and federal courts in South

was a Faculty Seminar Participant at the 1991 US Army War College. Mr. Williams served as a Director of IRIX Pharmaceuticals. He was Chairman of the Board of Florence National Bank. Mr. Williams was President of the SC 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, Mr. Williams was named Business Person of the Year by the Greater Florence Chamber of Commerce. The USC School of Law recognized Mr. Williams as a Compleat Lawyer, for his 30+ years of "exemplary service" to the bar and the public. *South Carolina Lawyers' Weekly* named him a 2009 "Leader in the Law." A Certified Financial Planner (CFP®), Mr. Williams was recognized in a Concurrent Resolution of the South Carolina House and Senate for his leadership during the Investment Commission's formative years.

ALLEN R. GILLESPIE, CFA

Mr. Gillespie, of Anderson, South Carolina, is the chief investment officer for FinTrust Investment Advisors and GNI Capital and has been in the investment industry since 1995. He focuses on asset allocation research, manager due diligence, individual security analysis, and custom client portfolio management. Mr. Gillespie works closely with all of the advisors of his firm to help analyze prospective client portfolios and develop investment recommendations and implementation strategies. He has served as Chairman of the Commission

Mr. Gillespie earned his B.S. in Economics, cum laude, from Washington & Lee University where he was a member of the Omicron

Delta Epsilon, Economics Honor Society. He was named in Institutional Investor, "25 Rising Starts of Hedge Funds", and he has served as a CFA Institute Research Challenge Mentor to Wofford College and University of Alabama. Mr. Gillespie holds FINRA Series 4, 7, 24, 53, 63, 65, 86, and 87 licenses. Mr. Gillespie is a Liberty Fellow. He has been published several times in financial journals and serves his community as the Chair of the Endowment Board for Meals on Wheels of Greenville as well as a member of the GAMAC Endowment Board.

CURTIS M. LOFTIS, JR., STATE TREASURER

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 Chairman of the State Budget & Control Board. Mr. Loftis is the Chairman of the State Board of Financial Institutions. He is the Vice Chairman of the South Carolina Tobacco Authority. The Treasurer is the Vice Chairman of the South Carolina Education Authority and is also 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.

PEGGY G. BOYKIN, CPA¹

Peggy G. Boykin, CPA, is the Executive Director of the South Carolina Public Employee Benefit Authority (PEBA). She was appointed to this position effective July 28, 2014. Boykin is a former Director of the South Carolina Retirement Systems and a former member of PEBA's Board of Directors. Prior to her appointment, Boykin served as Director of Special Projects at the College of Charleston.

A native of Wagener, S.C., Boykin earned a bachelor's degree in business administration from the College of Charleston in 1981. She earned her certified public account (CPA) accreditation in 1985. She is a graduate of the Budget and Control Board's Executive Institute and the Governor's Center at Duke University. She received her certified retirement administrator designation in 1999.

RONALD P. WILDER, PH.D.

Ron Wilder is 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 career at USC, Dr. Wilder taught economics at the undergraduate and graduate level, directed many Master's theses and Ph.D. dissertations, and taught managerial economics

Boykin is a 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.

in the MBA programs, including the televised PMBA. His administrative assignments included service as Chairman of the Department of Economics from 1987 until 2002.

Dr. Wilder published a number of articles in economics journals, including the American Economic Review and the Journal of Health Economics, as well as several monographs. He carried out 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.

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 RSIC is responsible for establishing and maintaining a target asset allocation that manages risk, ensures liquidity, and affords flexibility to quickly react to changes in market conditions. Among the decisions the Commission can make, asset allocation has the most significant impact on the Portfolio's return and risk profile. A combination of internal and external managers, as well as active, enhanced, a passive strategies is used to implement the asset allocation. Exposure may be obtained in derivative, cash, or physical markets.

During fiscal year 2013, RSIC's consultant, AHIC, conducted an asset liability modeling study (ALM) which reviewed the liabilities of the plans and compared them against projected capital market expectations and correlations in order to produce a recommended asset allocation. As a result of the ALM, AHIC recommended a new asset allocation, including minimum and maximum ranges for each asset class, which the Commission adopted effective July 1, 2013. The Policy Asset Allocation effective as of July 1, 2013 was reaffirmed by the Commission for the fiscal year beginning on July 1, 2014 and no modifications were made.

RSIC POLICY ALLOCATION AS OF JUNE 30, 2015

Asset Class	Policy Allocation	Allocation Range Min - Max	Policy Benchmark
Global Equity	40.0%	30% - 45%	
Global Public Equities ¹	31.0%	25% - 37%	MSCI All-Country World Index (net of dividends)
Private Equity	9.0%	6% - 12%	80% Russell 3000/20% MSCI EAFE (net of dividends) + 300 basis points on a 3-month lag
Real Assets	8.0%		
Commodities ¹	3.0%	0% - 6%	Dow Jones-UBS Commodity Index
Real Estate	5.0%	2% - 8%	NCREIF Open-end Diversified Core (ODCE) Index + 75 basis points
Opportunistic	18.0%		
GTAA / Risk Parity ¹	10.0%	7% - 13%	50% MSCI World / 50% S&P / Citi WGBI
Hedge Funds (low beta) ¹	8.0%	5% - 11%	HFRI Fund Weighted Composite Index
Diversified Credit	19.0%		
Mixed Credit (HY, Loans, Structured) ¹	6.0%	3% - 9%	33.3% Barclays U.S. High Yield - 2% Issuer Cap, 33.3% S&P/LSTA Leveraged Loan and 33.3% Barclays MBS Indices
Emerging Markets Debt ¹	6.0%	3% - 9%	50% JP Morgan EMBI Global Diversified (US Dollar) / 50% JP Morgan GBIEM Global Diversified (local)
Private Debt ¹	7.0%	4% - 10%	S&P / LSTA Leveraged Loan + 150 basis Points on a 3-month lag
Conservative Fixed Income	15.0%	10% - 25%	
Core Fixed Income	7.0%	4% - 10%	Barclays US Aggregate Bond Index
Global Fixed Income	3.0%	0% - 6%	Barclays Global Aggregate Bond Index (Hedged)
Short-Duration (net of overlays)	3.0%	0% - 6%	Barclays 1-3 Year Government/Credit Index
Cash (net of overlays)	2.0%	0% - 5%	Merrill Lynch 3-Month T-Bill

¹Asset Classes in which hedge funds can be used, up to a maximum of 15% across the entire portfolio

Source: RSIC SIOP

MANAGER RETURNS (NET OF FEES)

Account Name	Market Value	% of Fund	Annualized Returns ¹		
			1 Year Ending	3 Year Ending	5 Years Ending
Pension Composite Net¹	\$29,189,538,367	100.00%	1.60%	8.81%	8.87%
<i>Policy Benchmark²</i>			1.21%	7.74%	8.05%
Conservative Fixed Income	7,405,236,243	25.37%	0.36%	1.32%	2.64%
Total Cash	1,921,606,869	6.58%	-	-	-
Internal Cash	1,081,845,350	3.71%	-	-	-
Strategic Partnership Cash	839,761,519	2.88%	-	-	-
<i>90 Day T-Bills</i>			0.02%	0.06%	0.08%
Total Short Duration	2,293,809,527	7.86%	1.12%	1.40%	1.72%
Apollo - Short Dura	190,027,844	0.65%	2.51%	2.16%	-
GS-Short Duration	395,143,222	1.35%	0.84%	0.88%	-
Penn Ltd Term HY	423,229,416	1.45%	1.45%	3.23%	-
SCRS Short Duration	1,285,409,045	4.40%	0.87%	0.65%	0.65%
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>			0.93%	0.94%	1.17%
Core Fixed Income	2,820,705,665	9.66%	1.62%	2.05%	3.64%
Blackrock Fixed Inc	1,082,290,323	3.71%	1.91%	2.07%	3.52%
Jamison Eaton & Wood	167,149,344	0.57%	0.74%	2.04%	3.38%
Pimco Fixed Income	1,072,820,859	3.68%	1.38%	1.94%	3.92%
SCRS Fixed Inc.	498,445,138	1.71%	1.86%	2.89%	3.15%
<i>Barclays U.S. Aggregate Bond Index</i>			1.86%	1.83%	3.35%
Global Fixed Income	369,114,181	1.26%	-3.41%	2.28%	4.29%
Loomis Sayles Global	369,114,181	1.26%	1.01%	7.74%	8.61%
<i>Barclays Global Aggregate (USDH)</i>			2.96%	3.27%	3.71%
Total Diversified Credit	5,280,343,177	18.09%	-1.38%	6.65%	6.84%
Emerging Market Debt	1,461,220,766	5.01%	-7.88%	0.16%	3.20%
GS - EMD	255,971,578	0.88%	-8.47%	-	-
Mondrian EMD	214,956,383	0.74%	-14.46%	-3.39%	-
Russell EMD Tran Loc	51,843,017	0.18%	-	-	-
Russell EMD Transition	561,825,665	1.92%	-2.38%	-	-
Russell Fixed Inc Transition	123	0.00%	-	-	-
SCRS EMD ETF	376,624,000	1.29%	-9.26%	-	-
<i>50% JPM EMBI USD / 50% JPM GBIEM Local</i>			-7.72%	0.22%	3.89%
Mixed Credit	2,164,129,129	7.41%	-1.88%	5.65%	6.74%
Apollo - Mixed Credit	279,673,297	0.96%	3.13%	-	-
Apollo - Mixed Credit HF	6,538,610	0.02%	-12.93%	-11.89%	-7.81%
Caspian SC - Mixed Credit HF	221,730,280	0.76%	-2.76%	-	-
GCM - Mixed Cred HF	216,093,250	0.74%	0.44%	-	-
GSO - Mixed Credit	8,014,027	0.03%	-1.34%	1.22%	-
GSO - Mixed Credit HF	93,382,687	0.32%	-3.80%	10.83%	-
Guggenheim Partners	400,048,920	1.37%	-	-	-
LH - Mixed Credit HF	254,848,564	0.87%	-6.65%	-	-
Loomis High Yield	214,941,672	0.74%	-0.44%	8.47%	8.70%
Penn - High Yield	269,301,300	0.92%	-4.05%	5.68%	7.62%
PineBridge Bank Loans	199,556,523	0.68%	-	-	-
<i>Blended Benchmark³</i>			1.25%	4.54%	5.67%
Private Debt	1,654,993,282	5.67%	4.87%	11.86%	9.78%
Angelo Gordon	9,605,830	0.03%	-1.02%	9.35%	6.99%
Apollo - Private Debt	67,487,920	0.23%	8.58%	23.90%	17.14%
Avenue Capital	3,170,252	0.01%	22.74%	27.90%	18.28%
Avenue Capital US	74,439,780	0.26%	0.86%	8.19%	-
Avenue Europe II	53,508,087	0.18%	10.56%	7.30%	-
Crescent Mezz V	29,942,091	0.10%	9.10%	-	-
Crescent Mezz VI	64,624,639	0.22%	8.22%	-	-
De Shaw Opportunistic	34,566,811	0.12%	-8.34%	-3.02%	2.98%
Gateway Energy & Resources	27,700,000	0.09%	-4.56%	-	-
Goldman Sachs Mezz V	12,961,907	0.04%	14.94%	13.09%	13.48%
Golub Capital	77,891,498	0.27%	5.67%	-	-
GS - Private Debt	164,226,497	0.56%	4.27%	10.28%	8.57%
GSO - Private Debt	634,270,537	2.17%	2.78%	17.70%	-
KKR Lending Partners II	43,383,730	0.15%	-	-	-
MS - Private Debt	43,530,705	0.15%	-10.96%	-	-

Source: BNY Mellon

MANAGER RETURNS (NET OF FEES)

Account Name	Market Value	% of Fund	1 Year Ending	Annualized Returns ¹	
				3 Year Ending	5 Years Ending
Northstar Mezz V	26,725,365	0.09%	16.02%	11.02%	12.52%
Sankaty	42,735,393	0.15%	-1.59%	4.11%	4.79%
Sankaty COP V	40,464,357	0.14%	-1.64%	-	-
Selene	1,739,240	0.01%	20.78%	13.87%	11.01%
Selene II	71,983,436	0.25%	4.67%	10.03%	-
SJC Direct Lend II	32,460,431	0.11%	12.15%	-	-
WL Ross - Whole Loans	62,539,712	0.21%	39.07%	22.94%	18.30%
WLR - Private Debt	35,035,064	0.12%	-	-	-
<i>S&P/LSTA + 150 Bps 3 Month Lag</i>			4.04%	6.41%	6.56%
Total Global Equity	9,860,316,789	33.78%	4.07%	13.25%	12.60%
Private Equity	2,579,031,408	8.84%	9.71%	15.82%	14.39%
Advent Intl GPE VII	36,213,846	0.12%	7.20%	-	-
Apax Europe VIII	29,180,448	0.10%	24.62%	-	-
Apax Partners	28,248,288	0.10%	7.30%	7.79%	14.28%
Apollo - Private Equity	212,651,243	0.73%	2.91%	23.14%	21.82%
Apollo Co Invest I	274,657,842	0.94%	7.01%	-	-
Aquiline Capital II	127,001,837	0.44%	10.08%	14.01%	-
Aquiline Financial	69,427,268	0.24%	8.92%	12.14%	11.35%
Aquiline II Sidecar	67,676,545	0.23%	-28.46%	-16.96%	-
Azalea Capital	8,944,301	0.03%	-1.39%	10.43%	37.63%
Azalea Co-Invest Fund	25,932	0.00%	-	-	-
Azalea Fund IV	2,010,784	0.01%	-	-	-
BC European Cap IX	18,617,705	0.06%	-6.70%	12.28%	-
Bridgepoint Europe	42,542,439	0.15%	-1.27%	12.14%	11.15%
Bridgepoint Europe V	(397,711)	0.00%	-	-	-
Carousel Cap Part IV	19,466,226	0.07%	41.60%	-16.86%	-
Carousel Capital III	6,404,135	0.02%	33.72%	33.86%	27.20%
Clayton Dubilier	72,480,946	0.25%	42.09%	35.19%	25.46%
Crestview	83,269,209	0.29%	5.15%	13.12%	14.55%
Crestview III	9,496,697	0.03%	-	-	-
Green Equity VI	25,542,282	0.09%	10.09%	-	-
GS - Private Equity	63,217,918	0.22%	9.47%	15.10%	15.24%
Industry Venture VII	16,933,253	0.06%	12.75%	-	-
Industry Ventures	54,480,782	0.19%	130.66%	61.00%	46.16%
Industry Ventures VI	31,109,383	0.11%	3.41%	8.84%	-
Lexington Partners II	31,265,490	0.11%	8.98%	13.13%	12.89%
Lexington Partners VII	58,446,261	0.20%	12.30%	15.64%	-
MS - Private Equity	341,056,591	1.17%	3.07%	12.57%	10.44%
Neuberger Berman	23,949,958	0.08%	5.32%	13.02%	16.87%
Oaktree EOF III	33,662,113	0.12%	1.17%	8.86%	-
Pantheon Europe	41,433,762	0.14%	1.16%	11.13%	11.29%
Pantheon USA VII	101,960,109	0.35%	16.61%	16.11%	14.68%
Paul Capital	29,691,558	0.10%	3.80%	0.68%	7.27%
Reservoir Cap Part	56,761,758	0.19%	10.51%	-	-
Square 1 Ventures	35,681,651	0.12%	5.93%	11.54%	17.85%
Truebridge Cap II	62,766,176	0.22%	28.91%	16.72%	-0.56%
Truebridge Fund	52,023,003	0.18%	21.25%	20.41%	16.99%
Venture Investment Managers LP	63,024,225	0.22%	15.65%	23.16%	16.44%
Warburg Pincus PE	74,832,719	0.26%	5.87%	14.82%	13.41%
Warburg Pincus XI	37,270,245	0.13%	23.82%	-	-
Welsh Carson	40,260,298	0.14%	11.86%	16.04%	14.54%
WLR - Private Equity	195,743,894	0.67%	15.14%	14.23%	-
<i>80% R3000/20% EAFE Lagged + 3%</i>			12.63%	17.98%	16.02%
Total Public Gbl Equity	7,281,285,381	24.94%	1.91%	14.94%	13.03%
<i>MSCI All Country World Net Index</i>			0.71%	13.01%	11.93%
Developed Intl EQ	464,981,459	1.59%	-7.80%	9.09%	-
Johnston	412,414	0.00%	-3.89%	-	-
LPE Earnest Partners	464,569,045	1.59%	-7.80%	8.89%	-
<i>MSCI EAFE Net Dividend Index</i>			-4.22%	11.97%	9.54%
Emerging Markets Eq	1,000,736,693	3.43%	-5.23%	3.74%	-
Aberdeen	236,781,353	0.81%	-8.24%	1.91%	-

Source: BNY Mellon

MANAGER RETURNS (NET OF FEES)

Account Name	Market Value	% of Fund	1 Year Ending	Annualized Returns ¹	
				3 Year Ending	5 Years Ending
LSV Asset Mgmt	249,154,882	0.85%	-7.31%	4.50%	-
Schroders	246,649,827	0.84%	-4.73%	3.70%	-
William Blair	268,150,631	0.92%	-0.76%	7.43%	-
<i>MSCI Emerging Markets Net Dividend Index</i>			-5.12%	3.71%	3.68%
Total US Equity	1,324,112,132	4.54%	8.93%	19.20%	18.01%
Integrity	337,442,702	1.16%	3.19%	19.54%	17.70%
LH - Global EQ HF	109,189,539	0.37%	10.91%	-	-
Pyramis Global Advisors	314,837,476	1.08%	13.76%	21.78%	21.03%
Russell Large Cap Transition	55,602	0.00%	-30.37%	-	-
SCRS - Dist In Kind	2,272,560	0.01%	-27.70%	-	-
Times Square Cap Mgmt	560,314,253	1.92%	8.12%	19.37%	20.03%
<i>MSCI United States Net Dividend Index</i>			6.97%	16.78%	16.80%
Global Equity Mgrs Composite	4,491,455,096	15.39%	2.46%	-	-
AQR Global Enhanced	683,404,720	2.34%	-	-	-
BlackRock Global Equity	2,051,522,989	7.03%	1.86%	-	-
Intech Global EQ SMA	690,336,905	2.37%	-	-	-
Russell Global Equity Trans	3,195,355	0.01%	-12.02%	-	-
State Street Gbl Eq	1,062,995,127	3.64%	-	-	-
<i>MSCI World Net Dividend Index</i>			1.43%	14.27%	13.10%
Total Opportunistic	4,845,734,655	16.60%	3.67%	8.26%	9.47%
GTAA	2,224,791,289	7.62%	-1.72%	5.62%	8.62%
GMO Composite	973,267,408	3.33%	-2.82%	7.34%	8.39%
Bwater All Weather GTAA	1,009,389,791	3.46%	-1.17%	3.75%	9.03%
Entrust - GTAA	242,134,090	0.83%	1.63%	-	-
<i>50%MSCI World Net 50%Citi WGBI</i>			-3.85%	5.69%	7.12%
HF (Low Beta)	2,620,943,366	8.98%	8.62%	-	-
Blackstone SAF II Composite	188,244,071	0.64%	-0.26%	-	-
Bridgewater PA II Low Beta HF	443,574,539	1.52%	6.62%	8.56%	10.11%
Bridgewater PAMM 2 Low Beta HF	108,383,640	0.37%	8.40%	11.33%	-
DE Shaw - Low Beta HF	392,443,205	1.34%	15.31%	15.96%	13.33%
GAM PA - Low Beta HF	9,364,734	0.03%	8.54%	1.47%	2.31%
GCM - Low Beta HF	160,512,573	0.55%	-0.53%	-	-
GS - Low Beta HF	77,147,010	0.26%	10.06%	9.66%	-
LH - Low Beta HF	1,020,135,751	3.49%	10.89%	-	-
MS - Low Beta HF	139,953,409	0.48%	4.86%	10.97%	10.95%
Reservoir SP - Low Beta HF	81,184,434	0.28%	-3.18%	-	-
<i>HFRI Fund Weighted Composite Index</i>			2.34%	6.39%	5.13%
Total Real Assets	1,156,521,683	3.96%	19.32%	16.34%	11.14%
Total Real Estate	1,156,521,683	3.96%	19.32%	18.97%	12.81%
American Timberlands	28,426,531	0.10%	-1.56%	8.88%	-
Apollo - Real Estate	91,465,169	0.31%	13.61%	13.68%	-
Blackstone Rep VII	139,222,659	0.48%	28.24%	-	-
Brookfield	70,836,388	0.24%	22.49%	-	-
Brookfield REF III	23,768,867	0.08%	6.25%	10.87%	-
Brookfield REF IV	8,750,626	0.03%	-	-	-
Carlyle Realty Partners VI	68,760,175	0.24%	32.49%	23.87%	-
Greystar	185,683,809	0.64%	20.10%	21.53%	-
GS - Real Estate	10,747,603	0.04%	103.27%	167.76%	82.89%
Intercontinental Capital Cente	12,067,995	0.04%	6.09%	19.46%	0.98%
Lonestar	12,173,005	0.04%	80.97%	41.32%	-
MS - Real Estate	97,645,098	0.33%	11.17%	13.30%	12.99%
Oaktree ROF VI	80,960,896	0.28%	21.54%	-	-
Oaktree V	64,166,055	0.22%	23.97%	18.32%	-
Och-Ziff	36,906,480	0.13%	22.71%	23.93%	-
Pembrook	23,045,229	0.08%	12.36%	-	-
TA Realty X	77,954,496	0.27%	12.63%	-	-
Torchlight Capital	13,192,056	0.05%	147.25%	56.03%	32.99%
Torchlight IV	62,472,265	0.21%	10.69%	-	-
WLR - Real Estate	48,276,280	0.17%	7.36%	3.79%	-
<i>NCREIF ODCE Index + 75 Bps</i>			14.20%	13.41%	15.27%

Source: BNY Mellon

SOUTH CAROLINA RETIREMENT SYSTEM INVESTMENT COMMISSION

Account Name	Market Value	% of Fund	1 Year Ending	Annualized Returns ¹	
				3 Year Ending	5 Years Ending
Total Russell Overlay	641,385,821	2.20%	-	-	-
Russell - Overlay	641,385,821	2.20%	-	-	-

¹Plan Returns are from BNY Mellon and are time-weighted, total return calculations, net of fees and expenses. All returns are expressed in U.S. Dollars. 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. This report was compiled by Staff of the South Carolina Retirement System Investment Commission and has not been reviewed, approved, or verified by the listed entities.

²The South Carolina Policy Benchmark, which is proposed annually by the plan's consultant and adopted by the Commission, has changed over time. The presented returns are a blend of these past policies.

³1/3 Barclays U.S. High Yield - 2% Issuer Cap, 1/3 S&P/LSTA Leveraged Loan and 1/3 Barclays MBS Indices

Source: BNY Mellon

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 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 investment guidelines. The re-investment of the cash collateral is restricted to short duration, very low risk securities. The gross securities lending revenue for the fiscal year was approximately \$2.0 million, an increase from \$1.7 million 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, 2015, the NAV of the collateral pool was \$0.60. The market value of the collateral pool was approximately \$70.2 million, with an amortized cost of approximately \$117.7 million.

SECURITIES LENDING STATISTICS

Asset Class	Average Lendable Securities (MV)	Average Utilization (MV)	Average Utilization	Average Lending Spread*
U.S. Agency Debt	\$ 557,454,366	\$ -	-	-
U.S. Corporate Bonds	\$ 2,021,628,553	\$ 89,436,908	4.42%	1.17%
U.S. Equities	\$ 1,181,182,875	\$ 76,043,741	6.44%	3.09%
U.S. Mortgage Backed Securities	\$ 244,019,244	\$ -	-	-
U.S. Treasuries	\$ 1,326,501,359	\$ 80,762,052	6.09%	0.23%
Non US Corporate	\$ 34,449,010	\$ -	-	-
Non US Equity	\$ 1,723,308	\$ -	-	-
Sovereign	\$ 28,819,882	\$ -	-	-

*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).
Source: BNYMellon

SECURITIES LENDING INCOME (AMOUNTS IN THOUSANDS)

Securities Lending Activities	2011	2012	2013	2014	2015
Securities Lending Income	\$676	\$89	\$272	\$63	\$167
Securities Lending Rebate ¹	669	1,298	2,241	1,667	1,811
Total Securities Lending Income	1,345	1,387	2,513	1,730	1,979

¹ The rebate rate establishes the economic “cost” of the lending transaction: a positive rebate indicates the borrower pays the lender.

EXPENSES

OVERVIEW

For fiscal year 2015, total investment and administrative expenses decreased by \$105.1 million to \$362.2 million. As a percent of total assets, total expenses declined to 1.2% of total Plan assets. Investment management fees and expenses for fiscal year 2015 decreased by \$106.3 million to \$348.2 million. The primary contributing factor to this decrease was a decrease in performance, relative to fiscal year 2014, 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, decreased to \$2.2 million. General administrative expenses increased \$1.4 million to \$11.7 million which is primarily attributed to the continued build out of RSIC staff and systems.

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 consists 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 is paid to the investment manager to create an alignment of interests.

Investment management fees and expenses are either paid by invoice or netted from investment assets. Under Governmental Accounting Standards Board (GASB) accounting guidance¹, “[i]nvestment-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.” 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. The collection process is not standard practice for many plan sponsors, therefore, 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 is necessary before conclusions can be reached from such comparisons.

RSIC SCHEDULE OF INVESTMENT EXPENSES (AMOUNTS EXPRESSED IN THOUSANDS)

Investment & Administrative Expenses	2011	2012	2013	2014	2015
Total Plan Assets	\$26,226,405	\$25,266,496	\$26,811,837	\$29,802,411	\$29,189,538
Investment Management Expenses					
Investment Management Fees & Expenses	325,327	296,135	418,278	454,532	348,224
Bank Fees and Investment Expense ¹	1,657	1,574	1,404	2,429	2,233
Administrative Expenses ²	4,712	6,406	7,810	10,308	11,702
Total Investment and Administrative Expenses	\$331,696	\$304,115	\$427,492	\$467,269	\$362,159
Total Expenses as a Percentage of Total Assets	1.26%	1.20%	1.59%	1.57%	1.24%
Brokerage Fees	\$5,000	\$4,355	\$5,054	\$5,246	\$4,431
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, bank fees but excludes RSIC administrative costs in the form of transfers to RSIC in the amount of \$11.0 Million.
² Represent RSIC actual expenses which equal transfers to RSIC less net change in RSIC cash on hand.

EXPENSES

(AMOUNTS IN THOUSANDS)

Investment Management Fees and Expenses by Asset Class	Totals ¹
Cash and Short Duration	\$ 2,499
Core Fixed Income	3,402
Mixed Credit	5,804
Global Fixed Income	2,885
Emerging Market Debt	2,910
Domestic Equity	8,912
Global Equity Managers	907
Developed International Equity	3,589
Emerging Markets Equity	8,135
Global Tactical Asset Allocation	14,367
Hedge Funds (Global Public Equity, Low Beta, Mixed Credit)	117,300
Private Debt	35,475
Private Equity	62,374
Real Estate	67,979
Strategic Partnerships ²	10,751
Beta Overlay	935
Total investment Manager Fees	348,224
<p>¹All investment manager fees, whether directly invoiced (\$35,155) or deducted from the fund on a net basis (\$313,069) are classified and reported as investment expense. Investment expenses include investment management fees, performance fees (including carried interest allocations), other expenses such as organizational expenses in limited partnership structures as well as offsets which may have the effect of reducing the total.</p> <p>²Represents management and other fees at the Strategic Partnership Level, not fees at the underlying investment level included in each applicable asset class.</p>	

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 South Carolina Retirement Systems. It will seek superior long-term investment results at a reasonable level of risk.

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

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. 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). We believe that we can reduce many risks 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, 2015, 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 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 participates 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, 2015. The estimated fair value of these investments may differ from values that would have been used had a liquid public market existed.

APPENDIX A¹
 SOUTH CAROLINA RETIREMENT SYSTEMS
 SUMMARY SCHEDULE OF ASSETS AND DERIVATIVES
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Cash Equivalents and S-T Investments	Balance Sheet Value	Notional Value
Cash and Equivalents	\$ 1,921,607	
Total Equity Cash	53,532	
Total Short Duration Cash	19,079	
Total Mixed Credit Cash	1,247	
Total Private Debt Cash	10,479	
Total Private Equity Cash	1,302	
Total Low Beta Hedge Fund Cash	0	
Total Core Fixed Income Cash	(383,084)	
Total EMD Cash	963	
Total Russell Overlay	641,386	
Total Cash and S-T Investments	\$ 2,266,511	
Short Duration Fixed Income Investments		
Short Duration Fixed Income Investments	2,274,730	
Total Short Duration	\$ 2,274,730	
Fixed Income Investments		
US Core Fixed Income	\$ 3,203,790	
Global Fixed Income	369,114	
Mixed Credit	2,162,882	
Emerging Market Debt	1,460,258	
Total Fixed Income Investments	\$ 7,196,044	
Equity Investments		
US Equity	\$ 1,291,487	
International Equity	464,569	
Emerging Market equity	1,000,737	
Global Equity Managers	4,470,960	
Total Equity	\$ 7,227,753	
Alternatives		
Hedge Funds - Low Beta	\$ 2,620,943	
Private Debt	1,644,514	
Private Equity Limited Partnerships	2,577,730	
Real Estate	1,156,522	
Total Alternatives	\$ 7,999,709	
Global Tactical Asset Allocation		
GTAA	\$ 2,224,791	
Total GTAA	\$ 2,224,791	
Overlay		
Commodities Swaps	\$	867,496
Russell 2000 Swaps		(419,490)
		402,175
Overlay Swaps	\$	850,180
Domestic Equity Futures	\$	1,056,783
International Equity Futures		1,526,152
US Treasury Futures		134,811
Global Fixed Income Futures		246,477
Overlay Futures	\$	2,964,223
Total Overlay	\$	3,814,403
Total Investments	\$ 29,189,538	

¹Appendices A-H were created using data as of June 30, 2015 that was provided by the Custodian. All figures are in U.S. Dollars

APPENDIX B¹
 SOUTH CAROLINA RETIREMENT SYSTEMS
 CASH AND CASH EQUIVALENT HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

	Cost	Market Value
Cash and Equivalents		
Total Cash - Retirement Combined	\$ 92,423	\$ 92,423
Total Cash - Police Combined	21,342	21,342
Total Cash - Judges Combined	3,068	3,068
Total Cash - General Assembly Combined	1,836	1,836
Total Cash - National Guard Combined	2,107	2,107
SCRS - Internal Cash	612,914	612,914
SCRS - Residual Assets Cash	-	-
SCRS Liquidity 0-1	348,022	348,022
Strategic Partnership Cash	839,762	839,762
Strategic Partnership Cash Payables	-	-
Strategic Partnership Cash Receivables	-	-
Accrued Cash and Equivalent	-	133
Total Cash and Equivalent	\$ 1,921,474	\$ 1,921,607
Equity Cash		
TIMESSQUARE SMID G Cash	\$ 16,683	\$ 16,683
TIMESSQUARE SMID G Receivables	2,503	2,503
TIMESSQUARE SMID G Payables	(3,622)	(3,622)
TIMESSQUARE SMID G Net Cash	\$ 15,564	\$ 15,564
PYRAMIS SMALL C Cash	\$ 6,408	\$ 6,408
PYRAMIS SMALL C Receivables	3,126	3,126
PYRAMIS SMALL C Payables	(4,333)	(4,333)
PYRAMIS SMALL C Net Cash	\$ 5,202	\$ 5,202
INTEGRITY SMALL V Cash	\$ 10,782	\$ 10,782
INTEGRITY SMALL V Receivables	3,212	3,212
INTEGRITY SMALL V Payables	(2,198)	(2,198)
INTEGRITY SMALL V Net Cash	\$ 11,796	\$ 11,796
RUSSELL LARGE CAP Cash	\$ 56	\$ 56
RUSSELL LARGE CAP Receivables	-	-
RUSSELL LARGE CAP Payables	-	-
RUSSELL LARGE CAP Net Cash	\$ 56	\$ 56
JOHNSTON Cash	\$ -	\$ -
JOHNSTON Receivables	-	-
JOHNSTON Payables	-	-
JOHNSTON Net Cash	\$ -	\$ -
AQR Cash	\$ 16,955	\$ 16,955
AQR Receivables	15,415	15,456
AQR Payables	(18,756)	(18,798)
AQR Net Cash	\$ 13,614	\$ 13,613
Intech Cash	\$ 5,256	\$ 5,256
Intech Receivables	873	878
Intech Payables	(1,970)	(1,974)

¹Appendices A-H were created using data as of June 30, 2015 that was provided by the Custodian. All figures are in U.S. Dollars

APPENDIX B
SOUTH CAROLINA RETIREMENT SYSTEMS
CASH AND CASH EQUIVALENT HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

	Cost		Market Value
Intech Net Cash	\$	4,159	\$ 4,160
RUSSELL GBLB EQ TRAN Cash	\$	2,353	\$ 2,366
RUSSELL GBLB EQ TRAN Receivables		-	-
RUSSELL GBLB EQ TRAN Payables		-	-
RUSSELL GBLB EQ TRAN Net Cash	\$	2,353	\$ 2,366
Total Equity Cash	\$	58,492	\$ 58,505
Total Equity Payables		25,130	25,175
Total Equity Receivables		(30,879)	(30,924)
Total Accrued Equity Cash		-	777
Net Equity Cash	\$	52,743	\$ 53,532
Short Duration Cash			
SCRS SHORT DUR 1-3 Cash	\$	269	\$ 269
SCRS SHORT DUR 1-3 Payables		-	-
SCRS SHORT DUR 1-3 Receivables		-	-
SCRS SHORT DUR 1-3 Net Cash	\$	269	\$ 269
PENN LTD TERM HY Cash	\$	26,526	\$ 26,526
PENN LTD TERM HY Payables		(7,727)	(7,727)
PENN LTD TERM HY Receivables		11	11
PENN LTD TERM HY Net Cash	\$	18,811	\$ 18,811
Total Short Duration Cash	\$	26,795	\$ 26,795
Total Short Duration Payables		(7,727)	(7,727)
Total Short Duration Receivables		11	11
Total Accrued Short Duration Cash		-	0
Net Short Duration Cash	\$	19,079	\$ 19,079
Mixed Credit Cash			
PENN HY Cash	\$	12,876	\$ 12,876
PENN HY Payables		(2,013)	(2,013)
PENN HY Receivables		1,328	1,328
PENN HY Net Cash	\$	12,192	\$ 12,192
Guggenheim Partners Cash	\$	36,617	\$ 36,617
Guggenheim Partners Payables		(53,184)	(53,184)
Guggenheim Partners Receivables		2,255	2,255
Guggenheim Partners Receivables	\$	(14,311)	\$ (14,311)
Pinebridge Bank Loan Cash	\$	200,000	\$ 200,000
Pinebridge Bank Loan Payables		(196,634)	(196,634)
Pinebridge Bank Loan Receivables		-	-
Pinebridge Bank Loan Receivables	\$	3,366	\$ 3,366
Total Mixed Credit Cash	\$	249,493	\$ 249,493
Total Mixed Credit Payables		(251,830)	(251,830)
Total Mixed Credit Receivables		3,583	3,583

APPENDIX B
SOUTH CAROLINA RETIREMENT SYSTEMS
CASH AND CASH EQUIVALENT HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

	Cost		Market Value
Total Accrued Mixed Credit Cash		-	1
Net Mixed Credit Cash	\$	1,246	\$ 1,247
Private Debt Cash			
DE SHAW DIRECT CAP Cash	\$	-	\$ -
DE SHAW DIRECT CAP Payables		-	-
DE SHAW DIRECT CAP Receivables		10,479	10,479
DE SHAW DIRECT CAP Net Cash	\$	10,479	\$ 10,479
Total Private Debt Cash	\$	-	\$ -
Total Private Debt Payables		-	-
Total Private Debt Receivables		10,479	10,479
Total Accrued Private Debt Cash		-	-
Net Total Private Debt Cash	\$	10,479	\$ 10,479
Private Equity Cash			
Pantheon Europe V Cash	\$	1,305	\$ 1,304
Pantheon Europe V Payables		(1,302)	(1,304)
Pantheon Europe V Receivables		1,302	1,302
Pantheon Europe V Net Cash	\$	1,305	\$ 1,302
Private Equity Cash	\$	1,305	\$ 1,304
Private Equity Payables		(1,302)	(1,304)
Private Equity Receivables		1,302	1,302
Total Accrued Private Equity Cash		-	-
Private Equity Net Cash	\$	1,305	\$ 1,302
Low Beta Hedge Fund Cash			
BW PA II-LOW BETA HF Cash	\$	0	\$ 0
BW PA II-LOW BETA HF Payables		-	-
BW PA II-LOW BETA HF Receivables		-	-
BW PA II-LOW BETA HF Net Cash	\$	0	\$ 0
Reservoir Strategic Partners Cash	\$	9,481	\$ 9,481
Reservoir Strategic Partners Payables		(9,481)	(9,481)
Reservoir Strategic Partners Receivables		-	-
Reservoir Strategic Partners Net Cash	\$	-	\$ -
Low Beta Hedge Fund - Cash	\$	9,481	\$ 9,481
Low Beta Hedge Fund - Payables		(9,481)	(9,481)
Low Beta Hedge Fund - Receivables		-	-
Total Accrued Low Beta Hedge Fund Cash		-	-
Low Beta Hedge Fund - Net Cash	\$	0	\$ 0
Core Fixed Income Cash			
PIMCO CORE - Cash	\$	38,369	\$ 38,394
PIMCO CORE - Payables		(885,509)	(882,605)
PIMCO CORE - Receivables		729,782	728,955
PIMCO CORE - Net Cash	\$	(117,358)	\$ (115,256)

APPENDIX B
SOUTH CAROLINA RETIREMENT SYSTEMS
CASH AND CASH EQUIVALENT HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

	Cost		Market Value
BLACKROCK CORE - Cash	\$ 61,415	\$	61,192
BLACKROCK CORE - Payables	(521,164)		(521,164)
BLACKROCK CORE - Receivables	190,612		190,612
BLACKROCK CORE - Net Cash	\$ (269,137)	\$	(269,360)
Russell IG Transition - Cash	\$ 1,243	\$	1,243
Russell IG Transition - Payables	(57,716)		(57,716)
Russell IG Transition - Receivables	57,981		57,981
Russell IG Transition - Net Cash	\$ 1,508	\$	1,508
Russell Fixed Income - Cash	\$ -	\$	-
Russell Fixed Income - Payables	-		-
Russell Fixed Income - Receivables	-		-
Russell Fixed Income - Net Cash	\$ -	\$	-
Core Fixed Income - Cash	\$ 101,026	\$	100,829
Core Fixed Income - Payables	(1,464,390)		(1,461,485)
Core Fixed Income - Receivables	978,375		977,548
Total Accrued Core Fixed Income Cash	-		24.51
Core Fixed Income - Net Cash	\$ (384,988)	\$	(383,084)
Russell EMD Transition Local - Cash	\$ 508	\$	507
Russell EMD Transition Local - Payables	(103)		(99)
Russell EMD Transition Local - Receivables	103		99
Russell EMD Transition Local - Net Cash	\$ 508	\$	508
Russell EMD Transition - Cash	\$ 2,107	\$	2,107
Russell EMD Transition - Payables	(1,685)		(1,685)
Russell EMD Transition - Receivables	-		-
Russell EMD Transition - Net Cash	\$ 422	\$	422
Emerging Markets Debt - Cash	\$ 2,615	\$	2,615
Emerging Markets Debt - Payables	(1,788)		(1,784)
Emerging Markets Debt - Receivables	103		99
Total Accrued Emerging Markets Debt Cash	-		34
Emerging Markets Debt - Net Cash	\$ 930	\$	963
Overlay Cash			
Russell - Overlay - Cash	\$ 658,179	\$	658,359
Russell - Overlay - Futures	1,984,448		1,955,491
Russell - Overlay - Swaps	13,520		11,871
Russell - Overlay - Payables	(1,984,448)		(1,984,381)
Russell - Overlay - Receivables	-		-
Total Accrued Russell - Overlay Cash	-		47
Russell - Overlay - Net Cash	\$ 671,699	\$	641,386
Total Cash and Short Term Investments	\$ 2,293,968	\$	2,266,511

APPENDIX C^{1,2}
 SOUTH CAROLINA RETIREMENT SYSTEMS
 SHORT DURATION HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
Short Duration						
ABBVIE INC	99.71	1.80	5/14/2018	7,700	\$ 7,708	\$ 7,677
ADT CORP/THE	99.02	2.25	7/15/2017	6,620	6,560	6,555
AERCAP AVIATION SOLUTIONS BV	105.88	6.38	5/30/2017	3,720	4,034	3,939
AIR LEASE CORP	106.00	5.63	4/1/2017	905	972	959
AIRCASTLE LTD	106.50	6.75	4/15/2017	9,360	10,360	9,968
ALCATEL-LUCENT USA INC 144A	102.63	4.63	7/1/2017	4,000	4,190	4,105
ALERE (6/11) TLB	100.23	-	6/30/2017	0	0	0
ALLY FINANCIAL INC	99.55	2.75	1/30/2017	8,545	8,644	8,507
ALLY FINANCIAL INC	100.13	3.60	5/21/2018	4,375	4,354	4,380
ALTERA CORP	100.71	1.75	5/15/2017	11,520	11,621	11,602
AMGEN INC	99.93	1.25	5/22/2017	24,000	24,026	23,982
ANTHEM INC	101.71	2.38	2/15/2017	10,000	10,235	10,171
APOLLO - SHORT DUR	1.00	-		190,028	190,028	190,028
ARCELORMITTAL	101.50	4.00	3/1/2016	5,000	5,229	5,075
ARCELORMITTAL	103.88	5.00	2/25/2017	3,100	3,258	3,220
BANK OF AMERICA CORP	109.64	6.40	8/28/2017	25,000	27,694	27,411
BEAR STEARNS COS LLC/THE	110.06	6.40	10/2/2017	38,000	42,502	41,822
BECTON DICKINSON AND CO	100.01	1.80	12/15/2017	25,000	25,221	25,003
BEST BUY CO INC	101.25	3.75	3/15/2016	3,990	4,089	4,040
CABLEVISION SYSTEMS CORP	109.00	8.63	9/15/2017	5,968	6,752	6,505
CABLEVISION SYSTEMS CORP	108.00	7.75	4/15/2018	1,527	1,704	1,649
CAPITAL ONE BANK USA NA	99.65	1.15	11/21/2016	10,087	10,116	10,051
CARDINAL HEALTH INC	99.59	1.70	3/15/2018	3,000	3,021	2,988
CENTENE CORP	106.00	5.75	6/1/2017	5,570	6,028	5,904
CENTURYLINK INC	104.25	6.00	4/1/2017	7,500	8,299	7,819
CHESAPEAKE ENERGY CORP	99.63	3.25	3/15/2016	7,545	7,614	7,517
CIT GROUP INC	103.38	5.25	3/15/2018	325	338	336
CIT GROUP INC	103.12	5.00	5/15/2017	8,730	9,282	9,002
CITIGROUP INC	99.95	1.30	11/15/2016	20,000	20,094	19,989
CITIGROUP INC	99.36	1.70	4/27/2018	17,000	16,970	16,891
CNH INDUSTRIAL AMERICA LLC	102.00	7.25	1/15/2016	2,000	2,205	2,040
CNH INDUSTRIAL CAPITAL LLC	103.75	6.25	11/1/2016	9,230	10,140	9,576
CNH INDUSTRIAL CAPITAL LLC	99.63	3.25	2/1/2017	2,500	2,538	2,491
COMMSCOPE 11/13 TLB3	99.84	-	1/21/2017	0	0	0
CONSTELLATION BRANDS INC	105.75	7.25	9/1/2016	6,875	7,812	7,270
CONSTELLATION BRANDS INC	109.00	7.25	5/15/2017	1,870	2,087	2,038
CONTINENTAL AIRLINES 2012-3 CL	104.25	6.13	4/29/2018	2,425	2,567	2,528
DELL INC	104.75	5.65	4/15/2018	9,688	10,417	10,148
DELL INC	100.13	3.10	4/1/2016	3,130	3,164	3,134
DIRECTV HOLDINGS LLC / DIRECTV	101.56	3.50	3/1/2016	15,737	16,315	15,982
DISH DBS CORP	102.63	7.13	2/1/2016	10,725	11,922	11,007
DOMINION GAS HOLDINGS LLC	99.84	1.05	11/1/2016	7,000	7,016	6,989
DOMINION RESOURCES INC/VA	100.77	1.95	8/15/2016	7,609	7,724	7,668
DOMINION RESOURCES INC/VA	99.98	1.40	9/15/2017	10,000	10,038	9,998
DOMTAR CORP	100.57	7.13	8/15/2015	925	1,053	930
DOMTAR CORP	115.76	10.75	6/1/2017	765	954	886
DPL INC	104.00	6.50	10/15/2016	893	968	929
DR HORTON INC	103.75	4.75	5/15/2017	4,905	5,176	5,089
DUKE ENERGY CORP	100.37	1.63	8/15/2017	10,000	10,112	10,037
EBAY INC	99.85	1.35	7/15/2017	25,000	24,955	24,963
EMBARQ CORP	103.99	7.08	6/1/2016	2,093	2,318	2,177
FEDERAL FARM CR BK CONS BD	100.12	1.07	8/18/2017	12,000	11,997	12,014
FEDERAL FARM CR BK CONS BD	100.16	1.22	9/18/2017	12,000	12,000	12,019

¹Appendices A-H were created using data as of June 30, 2015 that was provided by the Custodian. All figures are in U.S. Dollars

²Where commingled funds and Strategic Partnerships are listed, holdings represent the value of the Retirement Systems' interest in underlying investments of those funds.

APPENDIX C
SOUTH CAROLINA RETIREMENT SYSTEMS
SHORT DURATION HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
FEDERAL FARM CR BK CONS BD	100.60	1.15	10/10/2017	11,689	11,742	11,759
FEDERAL FARM CR BK CONS BD	99.83	0.89	10/23/2017	7,000	7,000	6,988
FEDERAL FARM CR BK CONS BD	99.70	1.14	12/11/2017	10,000	10,000	9,970
FEDERAL FARM CR BK CONS BD	100.40	1.13	12/18/2017	56,500	56,681	56,725
FEDERAL FARM CR BK CONS BD	100.07	0.80	8/4/2017	15,000	14,984	15,011
FEDERAL FARM CR BK CONS BD	99.98	1.03	5/11/2018	35,000	34,928	34,993
FEDERAL FARM CR BK CONS BD	100.12	1.00	1/22/2018	10,000	10,037	10,012
FEDERAL FARM CR BK CONS BD	99.90	1.02	1/22/2018	8,685	8,674	8,676
FEDERAL FARM CR BK CONS BD	99.98	1.07	2/12/2018	35,000	35,000	34,992
FEDERAL FARM CR BK CONS BD	100.35	1.00	9/25/2017	10,000	10,049	10,035
FEDERAL FARM CR BK CONS BD	100.15	1.00	4/2/2018	10,000	10,015	10,015
FEDERAL FARM CR BK CONS BD	99.73	0.89	10/13/2017	10,000	10,000	9,973
FEDERAL FARM CR BK CONS BD	99.89	1.09	4/13/2018	15,000	15,000	14,984
FEDERAL FARM CR BK CONS BD	99.81	1.10	4/20/2018	26,500	26,500	26,450
FEDERAL HOME LN BK CONS BD	100.42	1.13	12/8/2017	39,500	39,572	39,666
FEDERAL HOME LN BK CONS BD	100.33	1.00	11/28/2017	9,200	9,189	9,230
FEDERAL HOME LN BK CONS BD	100.15	1.30	2/27/2018	10,000	10,000	10,015
FEDERAL HOME LN BK CONS BD	100.14	0.75	3/2/2017	25,000	25,018	25,034
FEDERAL HOME LN BK CONS BD	100.24	1.10	3/19/2018	10,000	10,017	10,024
FEDERAL HOME LN BK CONS BD	100.19	1.25	3/26/2018	9,500	9,495	9,518
FEDERAL HOME LN BK CONS BD	99.97	1.10	4/20/2018	25,000	25,014	24,992
FEDERAL HOME LN BK CONS BD	99.67	1.10	4/30/2018	10,000	10,000	9,967
FEDERAL HOME LN BK CONS BD	99.97	1.20	5/18/2018	10,000	10,000	9,997
FEDERAL HOME LN BK CONS BD	99.86	0.88	8/21/2017	10,000	10,000	9,986
FEDERAL HOME LN BK CONS BD	100.16	1.30	3/29/2018	10,000	10,000	10,016
FEDERAL HOME LN BK CONS BD	101.81	2.00	9/9/2016	10,000	10,390	10,181
FEDERAL HOME LN BK CONS BD	100.45	1.00	6/9/2017	11,000	11,023	11,049
FEDERAL HOME LN BK CONS BD	99.91	0.75	4/30/2018	21,270	21,270	21,250
FRESENIUS MEDICAL CARE US FINA	108.25	6.88	7/15/2017	8,800	9,911	9,526
FRONTIER COMMUNICATIONS CORP	107.50	8.25	4/15/2017	7,802	8,971	8,387
GENERAL MILLS INC	99.84	1.40	10/20/2017	5,000	4,998	4,992
GENERAL MOTORS FINANCIAL CO IN	105.53	4.75	8/15/2017	9,748	10,263	10,287
GENERAL MOTORS FINANCIAL CO IN	101.09	2.63	7/10/2017	895	895	905
GEON CO/THE	102.34	7.50	12/15/2015	7,000	7,858	7,164
GLAXOSMITHKLINE CAPITAL PLC	100.70	1.50	5/8/2017	15,000	15,171	15,105
GOLDMAN SACHS GROUP INC/THE	102.39	5.35	1/15/2016	10,000	10,579	10,239
GOLDMAN SACHS GROUP INC/THE	109.93	5.95	1/18/2018	4,000	4,461	4,397
GREIF INC	104.75	6.75	2/1/2017	1,845	2,029	1,933
GS - SHORT DURATION	1.00	-		395,143	395,143	395,143
HARLEY-DAVIDSON FINANCIAL 144A	100.09	1.55	11/17/2017	10,000	10,017	10,009
HARRIS CORP	99.71	2.00	4/27/2018	12,150	12,211	12,115
HARSCO CORP	103.00	5.75	5/15/2018	320	331	330
HARSCO CORP	100.00	2.70	10/15/2015	3,410	3,444	3,410
HCA INC	103.06	6.50	2/15/2016	6,795	7,424	7,003
HEALTH NET INC/CA	105.75	6.38	6/1/2017	990	1,089	1,047
HERTZ 4/13 COV-LITE TL	99.33	-	3/11/2018	4,992	4,985	4,959
HEWLETT-PACKARD CO	101.26	2.65	6/1/2016	5,000	5,185	5,063
HOSPITALITY PROPERTIES TRUST	105.58	5.63	3/15/2017	945	1,033	998
HUNTINGTON NATIONAL BANK/THE	100.07	1.35	8/2/2016	13,574	13,659	13,583
HUNTINGTON NATIONAL BANK/THE	99.84	1.30	11/20/2016	6,750	6,767	6,739
ICAHN ENTERPRISES LP / ICAHN E	100.63	3.50	3/15/2017	9,765	9,890	9,826
INTERNATIONAL LEASE FINANCE CO	109.41	8.75	3/15/2017	8,545	10,088	9,349
ISTAR FINANCIAL INC	102.12	5.88	3/15/2016	1,520	1,578	1,552
ISTAR FINANCIAL INC	108.75	9.00	6/1/2017	4,120	4,841	4,481

APPENDIX C
SOUTH CAROLINA RETIREMENT SYSTEMS
SHORT DURATION HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
ISTAR FINANCIAL INC	98.25	4.00	11/1/2017	3,945	3,928	3,876
JABIL CIRCUIT INC	104.75	7.75	7/15/2016	2,285	2,597	2,394
JARDEN CORP	108.75	7.50	5/1/2017	2,858	3,203	3,108
KAR AUCTION 3/14 3-YEAR TLB1	99.87	-	3/10/2017	993	992	992
KB HOME	111.50	9.10	9/15/2017	1,680	1,911	1,873
KELLOGG CO	100.51	1.75	5/17/2017	4,430	4,498	4,453
KINDER MORGAN FINANCE CO LLC	102.21	5.70	1/5/2016	5,445	5,887	5,565
KINDER MORGAN INC/DE	108.75	7.00	6/15/2017	4,959	5,578	5,393
KINETIC CONCEPTS 1/14 (USD) E2	100.00	-	11/4/2016	3,970	3,925	3,970
L BRANDS INC	109.00	6.90	7/15/2017	6,515	7,282	7,101
LENNAR CORP	118.00	12.25	6/1/2017	1,904	2,401	2,247
LENNAR CORP	109.75	6.95	6/1/2018	4,850	5,335	5,323
MASCO CORP	106.00	5.85	3/15/2017	1,275	1,407	1,352
MATTEL INC	101.58	2.50	11/1/2016	2,010	2,080	2,042
MCKESSON CORP	98.91	1.40	3/15/2018	9,000	8,985	8,902
MGM RESORTS INTERNATIONAL	106.63	7.63	1/15/2017	3,915	4,479	4,174
MGM RESORTS INTERNATIONAL	109.00	10.00	11/1/2016	4,800	5,816	5,232
NAVIENT CORP	104.00	6.00	1/25/2017	7,870	8,595	8,185
NCL CORP LTD	102.00	5.00	2/15/2018	891	914	909
NETAPP INC	100.50	2.00	12/15/2017	12,250	12,342	12,311
NRG ENERGY INC	109.63	7.63	1/15/2018	2,115	2,355	2,319
NXP BV / NXP FUNDING LLC 144A	101.00	3.50	9/15/2016	4,840	4,966	4,888
OWENS-BROCKWAY GLASS CONTAINER	104.63	7.38	5/15/2016	2,571	2,940	2,690
OWENS-ILLINOIS INC	111.75	7.80	5/15/2018	2,035	2,300	2,274
PALACE ENTERTAINMENT HOLD 144A	100.00	8.88	4/15/2017	2,905	3,047	2,905
PENINSULA GAMING 8/12 TL	100.13	-	8/3/2017	2,495	2,495	2,498
REALOGY GROUP LLC / SUNSH 144A	100.00	3.38	5/1/2016	5,635	5,660	5,635
ROYAL CARIBBEAN CRUISES LTD	100.19	11.88	7/15/2015	4,235	5,136	4,243
RR DONNELLEY & SONS CO	107.50	8.60	8/15/2016	2,357	2,622	2,534
RR DONNELLEY & SONS CO	111.25	7.25	5/15/2018	251	280	279
SABINE PASS LNG LP	105.25	7.50	11/30/2016	13,915	15,350	14,646
SERVICE CORP INTERNATIONAL/US	107.50	7.00	6/15/2017	2,060	2,253	2,215
SMITHFIELD FOODS INC	109.63	7.75	7/1/2017	4,343	4,857	4,761
SPRINGLEAF FINANCE CORP	103.38	5.75	9/15/2016	9,295	9,841	9,609
SPRINT COMMUNICATIONS INC	102.75	6.00	12/1/2016	7,655	8,367	7,866
SPX CORP	107.75	6.88	9/1/2017	1,819	1,997	1,960
STANDARD PACIFIC CORP	110.75	10.75	9/15/2016	2,800	3,351	3,101
STANDARD PACIFIC CORP	114.00	8.38	5/15/2018	2,135	2,448	2,434
SUNTRUST BANKS INC	109.16	6.00	9/11/2017	11,000	12,194	12,008
SYMANTEC CORP	101.24	2.75	6/15/2017	7,325	7,554	7,416
SYNOVUS FINANCIAL CORP	102.25	5.13	6/15/2017	7,600	7,978	7,771
TALEN ENERGY SUPPLY LLC	102.74	6.20	5/15/2016	1,396	1,502	1,434
TEGNA INC	105.75	10.00	4/1/2016	7,505	8,419	7,937
TENNESSEE VALLEY AUTH BD	109.06	4.50	4/1/2018	16,075	17,737	17,532
THOMSON REUTERS CORP	99.77	1.30	2/23/2017	23,000	23,084	22,946
TOLL BROTHERS FINANCE CORP	113.50	8.91	10/15/2017	2,055	2,392	2,332
U S TREASURY NOTE	100.58	1.00	9/15/2017	68,000	67,857	68,393
U S TREASURY NOTE	101.22	1.50	7/31/2016	43,500	44,588	44,030
U S TREASURY NOTE	100.72	1.00	8/31/2016	75,000	75,921	75,539
U S TREASURY NOTE	99.83	0.63	8/31/2017	40,000	39,466	39,931
U S TREASURY NOTE	100.19	0.50	6/15/2016	32,000	31,905	32,060
U S TREASURY NOTE	100.27	0.63	10/15/2016	10,000	9,999	10,027
UNITED CONTINENTAL HOLDINGS IN	104.25	6.38	6/1/2018	100	105	104
US AIRWAYS 1/14 TLB2	99.66	-	11/23/2016	5,660	5,688	5,640

APPENDIX C
 SOUTH CAROLINA RETIREMENT SYSTEMS
 SHORT DURATION HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
VERIZON COMMUNICATIONS INC	101.01	2.00	11/1/2016	22,500	23,071	22,727
VERIZON COMMUNICATIONS INC	99.86	1.35	6/9/2017	18,555	18,555	18,529
WELLS FARGO & CO	101.70	2.10	5/8/2017	19,500	20,086	19,831
WELLS FARGO & CO	102.72	3.68	6/15/2016	10,000	10,562	10,272
WINDSTREAM SERVICES LLC	106.25	7.88	11/1/2017	3,670	4,051	3,899
Total Short Duration				2,234,185	\$ 2,283,968	\$ 2,263,671
Total Short Duration Interest Receivable						\$ 11,059
Total Short Duration Fixed Income						\$ 2,274,730

APPENDIX D¹
 SOUTH CAROLINA RETIREMENT SYSTEMS
 FIXED INCOME HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
Core Fixed Income						
21ST CENTURY FOX AMERICA INC	97.78	4.75	9/15/2044	1,318	\$ 1,303	\$ 1,289
90DAY EURODOLLAR FUT DEC 15	0.00	-	12/14/2015	1	43	4
90DAY EURODOLLAR FUTURE (CME)	98.45	-	3/13/2017	(0)	-	(40)
90DAY EURODOLLAR FUTURE (CME)	97.84	-	3/19/2018	(0)	-	(13)
90DAY EURODOLLAR FUTURE (CME)	98.27	-	6/19/2017	(0)	-	(84)
90DAY EURODOLLAR FUTURE (CME)	99.64	-	9/14/2015	0	-	(1)
90DAY EURODOLLAR FUTURE (CME)	98.85	-	9/19/2016	(0)	-	(45)
90DAY EURODOLLAR FUTURE (CME)	98.63	-	12/19/2016	0	-	263
90DAY EURODOLLAR FUTURE (CME)	98.63	-	12/19/2016	(1)	-	(549)
90DAY EURODOLLAR FUTURE (CME)	97.96	-	12/18/2017	(0)	-	(160)
90DAY EURODOLLAR FUTURE DEC 15	0.00	-	12/14/2015	(1)	(225)	(7)
90DAY EURODOLLAR FUTURE DEC 15	0.01	-	12/14/2015	1	298	11
ABBVIE INC	100.26	1.75	11/6/2017	1,000	998	1,003
ABBVIE INC	96.83	2.90	11/6/2022	370	370	358
ABBVIE INC	94.62	4.40	11/6/2042	855	848	809
ABBVIE INC	98.84	3.60	5/14/2025	325	324	321
ABBVIE INC	97.83	4.50	5/14/2035	725	720	709
ABBVIE INC	98.36	4.70	5/14/2045	200	200	197
ABBVIE INC	98.97	2.50	5/14/2020	820	817	812
ACE INA HOLDINGS INC	100.14	3.35	5/15/2024	390	389	391
ACTAVIS FUNDING SCS	98.80	3.85	6/15/2024	235	233	232
ACTAVIS FUNDING SCS	96.48	4.85	6/15/2044	445	438	429
ACTAVIS FUNDING SCS	100.53	2.35	3/12/2018	1,317	1,324	1,324
ACTAVIS FUNDING SCS	100.23	3.00	3/12/2020	735	742	737
ACTAVIS FUNDING SCS	99.05	3.45	3/15/2022	2,140	2,166	2,120
ACTAVIS INC	96.94	3.25	10/1/2022	1,498	1,433	1,452
ACTAVIS INC	93.20	4.63	10/1/2042	760	714	708
AGRIUM INC	89.42	4.13	3/15/2035	160	159	143
AIA GROUP LTD REGS	97.71	3.13	3/13/2023	2,000	2,034	1,954
ALABAMA POWER CO	89.85	3.75	3/1/2045	385	382	346
ALIBABA GROUP HOLDING LTD 144A	98.91	2.50	11/28/2019	1,025	1,021	1,014
ALIBABA GROUP HOLDING LTD 144A	96.42	3.60	11/28/2024	3,000	3,029	2,893
ALLY FINANCIAL INC FXD RT NT	98.69	2.50	3/15/2017	5,200	5,200	5,132
ALTRIA GROUP INC	105.77	5.38	1/31/2044	795	863	841
AMAZON.COM INC	99.33	4.80	12/5/2034	1,570	1,569	1,559
AMERICAN AIRLINES 2015-1 CLASS	98.75	3.38	11/1/2028	765	765	755
AMERICAN ELECTRIC POWER CO INC	97.05	2.95	12/15/2022	1,000	998	971
AMERICAN EXPRESS CREDIT CORP	99.28	2.38	5/26/2020	770	769	764
AMERICAN INTERNATIONAL GROUP I	109.69	4.88	6/1/2022	900	917	987
AMERICAN INTERNATIONAL GROUP I	100.19	2.38	8/24/2015	2,300	2,298	2,304
AMERICAN INTERNATIONAL GROUP I	95.12	4.50	7/16/2044	415	401	395
AMERICAN INTERNATIONAL GROUP I	89.06	4.38	1/15/2055	385	348	343
AMERICAN MUNI PWR-OHIO INC OH	147.07	8.08	2/15/2050	3,500	3,500	5,147
AMERICAN TOWER CORP	97.74	4.00	6/1/2025	535	531	523
AMERICAN TRANSMISSION SYS 144A	110.25	5.25	1/15/2022	640	733	706
AMERICREDIT AUTOMOBILE R 4 A2A	99.82	0.72	4/9/2018	3,642	3,642	3,635
AMERICREDIT AUTOMOBILE R 5 A2B	100.00	0.56	3/8/2017	261	261	261
AMERICREDIT AUTOMOBILE RE 1 A3	99.99	0.61	10/10/2017	1,371	1,371	1,371
AMERICREDIT AUTOMOBILE RE 5 A3	100.00	0.90	9/10/2018	3,245	3,245	3,245
AMERICREDIT AUTOMOBILE REC 1 B	100.25	1.07	3/8/2018	3,260	3,259	3,268
AMGEN INC	102.70	5.15	11/15/2041	675	700	693
AMGEN INC	104.87	3.88	11/15/2021	1,000	997	1,049
AMGEN INC	101.89	3.63	5/15/2022	1,815	1,925	1,849
AMGEN INC	106.12	5.38	5/15/2043	300	309	318
AMGEN INC	94.61	3.13	5/1/2025	550	547	520
AMGEN INC	92.15	4.40	5/1/2045	440	437	405

¹Appendices A-H were created using data as of June 30, 2015 that was provided by the Custodian. All figures are in U.S. Dollars

APPENDIX D
SOUTH CAROLINA RETIREMENT SYSTEMS
FIXED INCOME HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
AMGEN INC	92.15	4.40	5/1/2045	601	561	554
AMORTIZING RESIDENTIAL C BC4 A	92.43	0.77	7/25/2032	98	87	91
ANADARKO PETROLEUM CORP	105.49	5.95	9/15/2016	1,075	1,134	1,134
ANADARKO PETROLEUM CORP	115.39	6.45	9/15/2036	693	787	800
ANADARKO PETROLEUM CORP	109.74	6.38	9/15/2017	2,360	2,796	2,590
ANHEUSER-BUSCH INBEV WORLDWIDE	88.29	3.75	7/15/2042	410	389	362
ANTHEM INC	96.11	3.30	1/15/2023	231	219	222
ANTHEM INC	96.05	3.50	8/15/2024	660	677	634
ANTHEM INC	91.46	4.65	8/15/2044	545	544	498
AON PLC	96.39	4.75	5/15/2045	1,375	1,338	1,325
AON PLC	96.39	4.75	5/15/2045	200	199	193
APACHE CORP	98.34	3.25	4/15/2022	724	722	712
APPLE INC	101.47	2.85	5/6/2021	1,055	1,052	1,071
APPLE INC	101.97	3.45	5/6/2024	500	500	510
APPLE INC	95.53	2.15	2/9/2022	7,300	7,299	6,974
APPLE INC	93.77	2.50	2/9/2025	265	265	248
APPLE INC	84.75	3.45	2/9/2045	370	367	314
APPLE INC	99.42	2.00	5/6/2020	1,475	1,473	1,466
ARCH CAPITAL GROUP US INC	102.19	5.14	11/1/2043	1,023	1,052	1,045
ARIZONA ST HLTH FACS AUTH HOSP	106.63	5.00	2/1/2030	3,000	3,185	3,199
ARKLE MASTER ISSUE 1A 2A2 144A	111.98	1.49	5/17/2060	667	875	747
AT&T INC	93.95	2.63	12/1/2022	1,040	1,000	977
AT&T INC	93.15	4.80	6/15/2044	289	295	269
AT&T INC	98.03	2.45	6/30/2020	2,400	2,399	2,353
AT&T INC	98.03	2.45	6/30/2020	1,190	1,166	1,167
AT&T INC	96.56	3.00	6/30/2022	1,155	1,155	1,115
AT&T INC	91.93	4.50	5/15/2035	295	294	271
AT&T INC	91.00	4.75	5/15/2046	540	538	491
AT&T INC	98.45	5.35	9/1/2040	135	147	133
AT&T INC	100.66	1.19	11/27/2018	2,000	2,000	2,013
AT&T INC	100.39	1.21	6/30/2020	200	200	201
AT&T INC 144A	76.08	-	11/27/2022	3,000	2,269	2,282
AUTO ABS 2012-2 SRL 2 A REGS	111.87	2.80	4/27/2025	181	243	202
AVALONBAY COMMUNITIES INC	98.33	3.45	6/1/2025	3,200	3,194	3,147
AVALONBAY COMMUNITIES INC	98.33	3.45	6/1/2025	635	634	624
AXA EQUITABLE LIFE INSURA 144A	102.54	7.70	12/1/2015	4,000	4,505	4,101
BA CREDIT CARD TRUST A1 A	100.08	0.52	6/15/2020	5,500	5,500	5,504
BANC OF AMERICA COMMERCIAL 3 A1A	106.76	5.75	6/10/2049	2,225	2,447	2,375
BANC OF AMERICA COMMERCIAL 5 AM	103.97	5.45	9/10/2047	3,020	3,157	3,140
BANC OF AMERICA FUNDING A 1A1	99.20	2.67	2/20/2036	599	529	594
BANC OF AMERICA UB2 A4AB 144A	106.68	5.88	12/24/2049	2,327	2,566	2,483
BANCO DO BRASIL SA/CAYMAN 144A	113.09	4.50	1/20/2016	1,400	1,857	1,583
BANK OF AMERICA CORP	108.94	5.75	12/1/2017	4,855	5,534	5,289
BANK OF AMERICA CORP	105.49	6.50	8/1/2016	4,735	5,129	4,995
BANK OF AMERICA CORP	100.23	1.50	10/9/2015	3,300	3,315	3,308
BANK OF AMERICA CORP	98.48	3.30	1/11/2023	3,900	3,907	3,841
BANK OF AMERICA CORP	98.48	3.30	1/11/2023	2,307	2,278	2,272
BANK OF AMERICA CORP	101.09	2.60	1/15/2019	1,150	1,176	1,163
BANK OF AMERICA CORP	102.49	4.13	1/22/2024	5,200	5,450	5,329
BANK OF AMERICA CORP	103.83	5.00	1/21/2044	380	434	395
BANK OF AMERICA CORP	103.83	5.00	1/21/2044	945	991	981
BANK OF AMERICA CORP	97.43	4.00	1/22/2025	670	666	653
BANK OF AMERICA CORP	98.18	2.25	4/21/2020	2,221	2,197	2,181
BANK OF AMERICA CORP	96.32	3.95	4/21/2025	1,125	1,122	1,084
BANK OF AMERICA CORP	112.97	6.88	4/25/2018	5,587	6,388	6,312
BANK OF AMERICA CORP	100.91	1.35	3/22/2018	2,530	2,530	2,553
BANK OF AMERICA NA	100.04	0.73	6/5/2017	6,600	6,600	6,603

APPENDIX D
SOUTH CAROLINA RETIREMENT SYSTEMS
FIXED INCOME HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
BANK OF NEW YORK MELLON CORP/T	100.55	3.40	5/15/2024	750	757	754
BANK OF NEW YORK MELLON CORP/T	98.95	2.15	2/24/2020	1,455	1,453	1,440
BANK OF NEW YORK MELLON CORP/T	96.88	3.00	2/24/2025	230	230	223
BANK OF NEW YORK MELLON CORP/T	99.25	0.05	12/29/2049	1,095	1,095	1,087
BANK OF NOVA SCOTIA/THE	100.38	0.80	7/15/2016	1,000	1,000	1,004
BARCLAYS BANK PLC	113.88	7.63	11/21/2022	1,600	1,813	1,822
BARCLAYS PLC	95.91	4.38	9/11/2024	1,460	1,433	1,400
BARCLAYS PLC	94.58	3.65	3/16/2025	485	482	459
BARRICK GOLD CORP	97.44	4.10	5/1/2023	915	896	892
BAXALTA INC 144A	99.26	4.00	6/23/2025	535	531	531
BAXTER INTERNATIONAL INC	94.76	2.40	8/15/2022	310	304	294
BAXTER INTERNATIONAL INC	102.32	3.20	6/15/2023	290	285	297
BAY AREA CA TOLL AUTH TOLL BRI	101.01	1.45	4/1/2045	2,000	2,000	2,020
BAYER US FINANCE LLC 144A	100.10	0.52	10/7/2016	1,000	1,000	1,001
BBCMS TRUST 2015-V VFM A2 144A	103.00	3.38	3/12/2036	2,580	2,657	2,657
BCRR TRUST 2009-1 1 2A1 144A	103.09	5.86	7/17/2040	2,472	2,496	2,549
BEAR STEARNS ARM TRUST 1 12A5	98.07	2.80	4/25/2034	1,603	1,591	1,572
BEAR STEARNS ARM TRUST 10 15A1	99.57	2.63	1/25/2035	751	742	748
BEAR STEARNS ARM TRUST 2 8 1A1	93.26	2.53	1/25/2034	8	7	7
BEAR STEARNS ARM TRUST 2 9 2A1	97.69	2.83	2/25/2034	2,439	2,408	2,383
BEAR STEARNS ASSET BACK SD2 A1	97.71	0.57	6/25/2036	438	306	427
BEAR STEARNS COMMERCIAL PW15 A1A	104.99	5.32	2/11/2044	2,985	3,301	3,134
BECTON DICKINSON AND CO	100.01	1.80	12/15/2017	195	195	195
BECTON DICKINSON AND CO	100.08	2.68	12/15/2019	145	145	145
BECTON DICKINSON AND CO	99.66	3.73	12/15/2024	210	210	209
BECTON DICKINSON AND CO	100.39	3.88	5/15/2024	330	354	331
BECTON DICKINSON AND CO	100.05	0.74	6/15/2016	200	200	200
BERKSHIRE HATHAWAY ENERGY CO	115.70	5.95	5/15/2037	1,000	1,193	1,157
BERKSHIRE HATHAWAY FINANCE COR	98.47	4.40	5/15/2042	1,429	1,418	1,407
BERKSHIRE HATHAWAY FINANCE COR	96.79	4.30	5/15/2043	585	587	566
BERKSHIRE HATHAWAY INC	104.22	3.40	1/31/2022	616	643	642
BOEING CO/THE	97.90	2.85	10/30/2024	415	409	406
BOEING CO/THE	88.45	3.50	3/1/2045	45	43	40
BOSTON SCIENTIFIC CORP	99.29	2.85	5/15/2020	280	280	278
BOSTON SCIENTIFIC CORP	97.03	3.85	5/15/2025	885	884	859
BP CAPITAL MARKETS PLC	95.65	2.75	5/10/2023	658	634	629
BP CAPITAL MARKETS PLC	101.82	3.81	2/10/2024	1,370	1,370	1,395
BP CAPITAL MARKETS PLC	98.62	3.51	3/17/2025	5,000	4,963	4,931
BP CAPITAL MARKETS PLC	100.25	0.91	9/26/2018	1,500	1,500	1,504
BPCE SA 144A	105.41	5.70	10/22/2023	840	890	885
BPCE SA 144A	96.70	4.50	3/15/2025	510	503	493
BRAZILIAN GOVERNMENT INTERNATI	88.75	2.63	1/5/2023	1,123	1,002	997
BRISTOL-MYERS SQUIBB CO	103.52	4.50	3/1/2044	455	488	471
BUNDESREPUBLIK DEUTSCHLAN REGS	172.57	4.25	7/4/2039	6,800	13,147	11,734
BUNDESREPUBLIK DEUTSCHLAN REGS	135.87	2.50	7/4/2044	3,200	5,231	4,348
BURLINGTON NORTHERN SANTA FE L	97.70	3.00	3/15/2023	1,000	1,000	977
BURLINGTON NORTHERN SANTA FE L	97.00	4.45	3/15/2043	765	765	742
BURLINGTON NORTHERN SANTA FE L	98.43	4.55	9/1/2044	675	684	664
BXHTL 2015-JWRZ MO JWRZ A 144A	99.90	0.01	5/15/2029	1,335	1,334	1,334
CAIXA ECONOMICA FEDERAL 144A	96.25	2.38	11/6/2017	1,120	1,116	1,078
CALIFORNIA INSTITUTE OF TECHNO	99.96	4.32	8/1/2045	680	680	680
CALIFORNIA RESOURCES CORP	86.00	6.00	11/15/2024	1,800	1,800	1,548
CALIFORNIA RESOURCES CORP 144A	86.00	6.00	11/15/2024	1,800	1,800	1,548
CALIFORNIA ST	111.24	5.00	9/1/2042	850	897	946
CALIFORNIA ST	144.34	7.63	3/1/2040	1,000	1,471	1,443
CALIFORNIA ST	120.95	7.95	3/1/2036	3,500	3,747	4,233
CALIFORNIA ST HLTH FACS FING A	109.64	5.00	8/15/2052	440	459	482

APPENDIX D
SOUTH CAROLINA RETIREMENT SYSTEMS
FIXED INCOME HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
CANADIAN NATURAL RESOURCES LTD	98.88	3.80	4/15/2024	2,386	2,369	2,359
CAPITAL ONE FINANCIAL CORP	98.42	3.50	6/15/2023	616	610	606
CAPITAL ONE FINANCIAL CORP	94.59	3.20	2/5/2025	590	589	558
CAPITAL ONE NA/MCLEAN VA	99.23	1.65	2/5/2018	1,360	1,360	1,350
CARDINAL HEALTH INC	109.04	4.63	12/15/2020	3,000	3,137	3,271
CATERPILLAR INC	121.77	6.05	8/15/2036	1,072	1,313	1,305
CATERPILLAR INC	101.52	3.40	5/15/2024	285	285	289
CC HOLDINGS GS V LLC / CROWN C	101.16	2.38	12/15/2017	3,115	3,139	3,151
CCP CDS SP CDX.NA.IG.24 5Y ICE	1.42	1.00	6/20/2020	21,900	351	312
CCP CDS SP CDX.NA.IG.24 5Y ICE	-	-	6/20/2020	(21,900)	(0)	-
CCP IRS P EUR6M 100BPS R .75%	-	0.75	9/16/2025	(1,100)	(0)	-
CCP IRS P FED1D 100 BPS R0.50%	-	0.50	6/17/2016	(21,500)	(23)	-
CCP IRS P LIB3M 100BPS R2.25%	-	2.25	12/16/2022	(19,900)	(0)	-
CCP IRS P TII28D 100BPS R6.395	(0.46)	6.40	12/28/2034	214,000	-	(990)
CCP IRS P3M_LIB 100BP R2.75%	-	2.75	6/17/2025	(24,200)	(620)	-
CCP IRS PLIB3M 100BPS R1.750%	-	1.75	12/14/2017	(70,000)	(0)	-
CCP IRS PLIB3M_100BPS R2.750%	(2.70)	2.75	6/17/2025	24,200	0	(654)
CCP IRS R US0003M P 2.5%	-	2.50	12/16/2025	(17,100)	(0)	-
CCP IRS R US0003M P 2.75%	-	2.75	12/16/2045	(94,500)	(0)	-
CCP_IRS P EUR6M 100BPS R .75%	4.96	1.00	9/16/2025	1,100	54	55
CCP_IRS P FED1D 100BPS R0.500%	(0.17)	1.00	6/17/2016	21,500	0	(37)
CCP_IRS P LIB3M 100BP R 1.750%	(0.13)	1.00	12/14/2017	70,000	0	(88)
CCP_IRS P LIB3M 100BPS R 2.25%	0.49	1.00	12/16/2022	19,900	186	98
CCP_IRS P TII28D 100BPS R6.395	-	1.00	12/28/2034	(214,000)	(460)	-
CCP_IRS R US0003M P 2.5%	0.91	1.00	12/16/2025	17,100	242	156
CCP_IRS R US0003M P 2.75%	5.14	-	12/16/2045	94,500	5,578	4,858
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.79	0.29	12/16/2025	59,900	504	471
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.42	0.01	12/16/2022	54,500	289	229
CCP_IRS_R USD-LIBOR-BBA 3M CM	-	2.50	12/16/2025	(59,900)	(0)	-
CCP_IRS_R USD-LIBOR-BBA 3M CM	-	2.25	12/16/2022	(54,500)	(0)	-
CDP FINANCIAL INC 144A	109.41	4.40	11/25/2019	2,435	2,429	2,664
CDS BP RYLAND GROUP NEGB SNR S	1.23	1.00	6/20/2017	(1,100)	-	(13)
CDS BP RYLAND GROUP NEGB SNR S	1.23	1.00	9/20/2017	(1,700)	-	(21)
CDS SP SONY CORP SNR JP BOA	-	-	3/20/2018	(10,000)	(14)	-
CDS SP UL ABU DHABI	0.63	1.00	3/20/2016	1,000	-	6
CDS SP UL ABU DHABI	0.63	1.00	3/20/2016	1,000	-	6
CDS SP UL ABU DHABI	0.84	1.00	6/20/2016	200	-	2
CDS SP UL FORD MOTOR COMPANY	15.41	5.00	3/20/2019	700	131	108
CDS SP UL FORD MOTOR COMPANY	15.41	5.00	3/20/2019	2,400	478	370
CDS SP UL ITRAXX 23	0.20	-	8/19/2015	(6,700)	(15)	(14)
CDS SP UL ITRAXX 23 06/20/2020	0.20	-	8/19/2015	(6,200)	(12)	(13)
CDS SP UL METLIFE INC	0.65	1.00	3/20/2016	4,700	-	31
CDS SP UL SONY CORPORATION	0.01	1.00	12/20/2017	20,000	-	3
CDS SP UL SONY CORPORATION	0.01	1.00	12/20/2017	10,000	-	1
CDS SP UL SONY CORPORATION	0.02	1.00	3/20/2018	10,000	-	2
CDS SP UL SONY CORPORATION	0.02	1.00	3/20/2018	10,000	-	2
CDS SP UL SONY CORPORATION	0.02	1.00	3/20/2018	20,000	-	3
CDS_BP RYLAND GROUP NEGB SNR S	-	-	6/20/2017	1,100	79	-
CDS_BP RYLAND GROUP NEGB SNR S	-	-	6/20/2017	1,700	127	-
CDS_SP SONY CORP SNR JP BOA	0.02	1.00	3/20/2018	10,000	-	2
CDS_SP UL ABU DHABI	-	-	3/20/2016	(1,000)	(6)	-
CDS_SP UL ABU DHABI	-	-	3/20/2016	(1,000)	(6)	-
CDS_SP UL ABU DHABI	-	-	6/20/2016	(200)	(2)	-
CDS_SP UL FORD MOTOR COMPANY	-	-	3/20/2019	(700)	-	-
CDS_SP UL FORD MOTOR COMPANY	-	-	3/20/2019	(2,400)	-	-
CDS_SP UL METLIFE INC	-	-	3/20/2016	(4,700)	(102)	-
CDS_SP UL SONY CORPORATION	-	-	12/20/2017	(20,000)	(29)	-

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CDS_SP UL SONY CORPORATION	-	-	12/20/2017	(10,000)	(14)	-
CDS_SP UL SONY CORPORATION	-	-	3/20/2018	(10,000)	(15)	-
CDS_SP UL SONY CORPORATION	-	-	3/20/2018	(10,000)	(15)	-
CDS_SP UL SONY CORPORATION	-	-	3/20/2018	(20,000)	(27)	-
CELF LOAN PARTNERS B 1X B REGS	110.81	0.54	7/18/2021	1,900	2,059	2,105
CELGENE CORP	98.89	3.25	8/15/2022	1,000	999	989
CELGENE CORP	98.89	3.25	8/15/2022	425	439	420
CELULOSA ARAUCO Y CONSTITUCION	115.52	7.25	7/29/2019	1,400	1,634	1,617
CENTRAIS ELETRICAS BRASIL 144A	101.00	7.75	11/30/2015	500	599	505
CHEVRON CORP	99.85	0.44	11/15/2017	2,000	2,000	1,997
CHEVRON CORP	99.65	0.45	3/2/2018	1,100	1,100	1,096
CHEVRON PHILLIPS CHEMICAL 144A	99.36	2.45	5/1/2020	465	465	462
CHL MORTGAGE PASS-THR HYB7 1A2	98.66	2.47	11/20/2034	1,724	1,421	1,701
CHL MORTGAGE PASS-THROU 25 2A1	90.06	0.53	2/25/2035	89	49	80
CHRYSLER CAPITAL AUT AA C 144A	100.59	2.28	7/15/2019	2,345	2,344	2,359
CHURCHILL DOWNS INC	102.50	5.38	12/15/2021	3,000	3,047	3,075
CIGNA CORP	108.37	4.38	12/15/2020	500	498	542
CISCO SYSTEMS INC	100.71	2.45	6/15/2020	1,275	1,273	1,284
CITIBANK CREDIT CARD ISS A1 A1	102.98	2.88	1/23/2023	2,750	2,781	2,832
CITIGROUP COMMERCIAL 388G A 144A	99.46	0.94	6/15/2033	1,425	1,425	1,417
CITIGROUP COMMERCIAL SSHP A 144A	99.98	1.33	9/15/2017	3,830	3,825	3,829
CITIGROUP INC	101.13	2.50	9/26/2018	1,149	1,174	1,162
CITIGROUP INC	103.67	4.95	11/7/2043	190	218	197
CITIGROUP INC	100.15	2.50	7/29/2019	725	725	726
CITIGROUP INC	99.76	1.80	2/5/2018	668	669	666
CITIGROUP INC	98.76	2.40	2/18/2020	1,400	1,397	1,383
CITIGROUP MORTGAGE 6 11A1 144A	98.85	0.53	5/25/2037	543	490	537
CITIGROUP MORTGAGE LOA HYB3 1A	99.63	2.63	9/25/2034	981	981	977
CITIGROUP MORTGAGE LOA RES1 M1	95.91	1.16	11/25/2034	5,465	5,231	5,242
CITIGROUP MORTGAGE LOAN 11 A1A	98.80	2.66	5/25/2035	620	524	612
CITIGROUP MORTGAGE LOAN 3 2A2A	99.19	2.63	8/25/2035	522	449	517
CITIGROUP MORTGAGE LOAN T 6 A2	99.90	2.42	9/25/2035	705	615	704
CLIFFS NATURAL RESOURCES 144A	64.00	7.75	3/31/2020	1,719	1,369	1,100
CNH EQUIPMENT TRUST B A2A	99.93	0.84	8/15/2018	4,490	4,490	4,487
CNOOC FINANCE 2015 AUSTRALIA P	98.69	2.63	5/5/2020	6,300	6,282	6,218
COLOMBIA GOVERNMENT INTERNATIO	99.50	4.00	2/26/2024	450	457	448
COMCAST CABLE COMMUNICATIONS H	137.42	9.46	11/15/2022	2,375	3,197	3,264
COMCAST CORP	124.42	6.50	11/15/2035	270	318	336
COMCAST CORP	101.51	4.75	3/1/2044	340	389	345
COMCAST CORP	96.45	4.20	8/15/2034	940	938	907
COMCAST CORP	98.68	3.38	8/15/2025	708	708	699
COMCAST CORP	99.14	4.60	8/15/2045	1,373	1,369	1,361
COMCAST CORP	99.14	4.60	8/15/2045	495	496	491
COMM 2006-C7 MORTGAGE TR C7 AM	103.64	5.97	6/10/2046	2,745	2,976	2,845
COMM 2006-C8 MORTGAGE TR C8 AM	105.21	5.35	12/10/2046	1,215	1,222	1,278
COMM 2013-GAM GAM A2 144A	101.36	3.37	2/10/2028	2,100	2,029	2,129
COMM 2014-CCRE16 MORTG CR16 XA	6.99	1.42	4/10/2047	18,296	1,483	1,278
COMM 2014-FL5 MORTG FL5 B 144A	99.88	0.01	10/15/2031	2,580	2,579	2,577
COMM 2014-LC15 MORTGAG LC15 A4	106.00	4.01	4/10/2047	630	649	668
COMM 2014-UBS3 MORTGAG UBS3 A4	104.21	3.82	6/10/2047	1,030	1,078	1,073
COMM 2015-3BP MORTG 3BP A 144A	98.15	3.18	2/10/2035	2,940	2,999	2,886
COMMERCIAL MORTGA LTRT A2 144A	98.99	3.40	10/5/2030	679	707	672
COMMERCIAL MORTGAG LTRT B 144A	100.53	3.80	10/5/2030	1,070	1,088	1,076
COMMIT TO PUR FHLMC GOLD SFM	107.99	4.50	7/1/2045	16,600	17,997	17,926
COMMIT TO PUR FHLMC GOLD SFM	105.53	4.00	8/1/2045	1,425	1,499	1,504
COMMIT TO PUR FHLMC GOLD SFM	105.75	4.00	7/1/2045	1,425	1,516	1,507
COMMIT TO PUR FHLMC GOLD SFM	112.07	5.50	7/1/2045	1,000	1,127	1,121

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COMMIT TO PUR FHLMC GOLD SFM	110.11	5.00	7/1/2045	1,400	1,552	1,542
COMMIT TO PUR FHLMC GOLD SFM	102.88	3.50	7/1/2045	27,700	28,579	28,496
COMMIT TO PUR FHLMC GOLD SFM	102.61	3.50	8/1/2045	13,400	13,735	13,749
COMMIT TO PUR FHLMC GOLD SFM	99.40	3.00	7/1/2045	(1,200)	(1,204)	(1,193)
COMMIT TO PUR FNMA SF MTG	99.37	3.00	8/1/2045	45,000	44,645	44,716
COMMIT TO PUR FNMA SF MTG	103.06	3.50	7/1/2045	34,000	35,114	35,039
COMMIT TO PUR FNMA SF MTG	102.79	3.50	8/1/2045	40,000	40,942	41,116
COMMIT TO PUR FNMA SF MTG	104.89	4.00	7/1/2030	(5,000)	(5,248)	(5,245)
COMMIT TO PUR FNMA SF MTG	105.71	4.00	8/1/2045	12,000	12,693	12,686
COMMIT TO PUR FNMA SF MTG	110.47	5.00	7/1/2045	9,200	10,153	10,163
COMMIT TO PUR FNMA SF MTG	110.47	5.00	7/1/2045	(2,200)	(2,443)	(2,430)
COMMIT TO PUR FNMA SF MTG	105.71	4.00	8/1/2045	8,500	8,982	8,986
COMMIT TO PUR FNMA SF MTG	104.51	5.00	7/1/2030	7,200	7,515	7,525
COMMIT TO PUR FNMA SF MTG	104.18	4.50	7/1/2030	(600)	(624)	(625)
COMMIT TO PUR FNMA SF MTG	110.37	5.00	8/1/2045	(8,200)	(9,041)	(9,050)
COMMIT TO PUR FNMA SF MTG	108.11	4.50	7/1/2045	4,700	5,078	5,081
COMMIT TO PUR FNMA SF MTG	103.06	3.50	7/1/2045	37,625	38,749	38,774
COMMIT TO PUR FNMA SF MTG	105.95	4.00	7/1/2045	122,950	130,370	130,263
COMMIT TO PUR FNMA SF MTG	113.58	6.00	7/1/2045	2,600	2,966	2,953
COMMIT TO PUR FNMA SF MTG	105.46	3.50	7/1/2030	(14,700)	(15,482)	(15,503)
COMMIT TO PUR FNMA SF MTG	103.60	3.00	7/1/2030	17,450	18,094	18,078
COMMIT TO PUR FNMA SF MTG	101.21	2.50	7/1/2030	33,696	34,101	34,104
COMMIT TO PUR FNMA SF MTG	99.63	3.00	7/1/2045	21,700	21,496	21,619
COMMIT TO PUR FNMA SF MTG	99.63	3.00	7/1/2045	(5,825)	(5,811)	(5,803)
COMMIT TO PUR FNMA SF MTG	98.36	2.00	7/1/2030	4,200	4,115	4,131
COMMIT TO PUR FNMA SF MTG	95.94	2.50	7/1/2045	4,200	4,051	4,029
COMMIT TO PUR FNMA SF MTG 3	0.36	-	7/7/2015	(3,000)	(11)	(11)
COMMIT TO PUR FNMA SF MTG OTC	0.33	-	7/7/2015	(3,000)	(10)	(10)
COMMIT TO PUR FNMA SF MTG OTC	0.35	-	7/7/2015	(3,000)	(11)	(11)
COMMIT TO PUR FNMA SF MTG OTC	0.34	-	7/7/2015	(1,000)	(3)	(3)
COMMIT TO PUR GNMA II JUMBOS	105.98	4.00	7/20/2045	(3,200)	(3,386)	(3,391)
COMMIT TO PUR GNMA II JUMBOS	107.83	4.50	7/20/2045	1,800	1,944	1,941
COMMIT TO PUR GNMA II JUMBOS	103.79	3.50	7/20/2045	2,900	2,999	3,010
COMMIT TO PUR GNMA II JUMBOS	100.95	3.00	7/20/2045	12,400	12,407	12,517
COMMIT TO PUR GNMA SF MTG	96.36	2.50	7/15/2045	6,000	5,803	5,782
COMMIT TO PUR GNMA SF MTG	100.94	3.00	7/15/2045	6,000	6,054	6,056
COMMIT TO PUR GNMA SF MTG	103.74	3.50	7/15/2045	11,000	11,348	11,412
COMMIT TO PUR GNMA SF MTG	112.61	5.50	7/15/2045	(7,000)	(7,860)	(7,883)
COMMIT TO PUR GNMA SF MTG	106.41	4.00	7/15/2045	3,500	3,720	3,724
COMMIT TO PUR GNMA SF MTG	108.58	4.50	7/15/2045	800	870	869
COMMIT TO PUR GNMA SF MTG	110.65	5.00	7/15/2045	3,500	3,875	3,873
COMMIT TO PUR GNMA SF MTG	103.74	3.50	7/15/2045	2,500	2,581	2,594
COMMIT TO PUR GNMA SF MTG	100.94	3.00	7/15/2045	1,900	1,912	1,918
COMMONWEALTH BANK OF AUSTRALIA	99.90	2.30	3/12/2020	715	714	714
CONSOLIDATED EDISON CO OF NEW	109.45	4.45	6/15/2020	500	499	547
CONTINENTAL RESOURCES INC/OK	98.06	5.00	9/15/2022	2,427	2,386	2,380
CONTINENTAL RESOURCES INC/OK	84.22	4.90	6/1/2044	815	844	686
COOPERATIEVE CENTRALE RAI REGS	104.49	0.08	7/29/2049	2,500	2,697	2,612
COOPERATIEVE CENTRALE RAIFFEIS	109.80	5.75	12/1/2043	847	939	930
COOPERATIEVE CENTRALE RAIFFEIS	97.48	3.38	5/21/2025	5,200	5,193	5,069
CORE INDUSTRIAL TR CALW A 144A	100.38	3.04	2/10/2034	1,435	1,476	1,440
CORE INDUSTRIAL TR TEXW A 144A	100.12	3.08	2/10/2034	2,100	2,163	2,103
CORNING INC	109.14	4.25	8/15/2020	1,000	991	1,091
CORNING INC	99.59	1.45	11/15/2017	500	499	498
COVENTRY HEALTH CARE INC	112.66	5.45	6/15/2021	1,560	1,772	1,757
COVIDIEN INTERNATIONAL FINANCE	99.62	3.20	6/15/2022	2,000	1,994	1,992
COX COMMUNICATIONS INC 144A	127.48	8.38	3/1/2039	322	411	410

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CREDIT ACCEPTANCE AU 1A A 144A	100.15	2.00	7/15/2022	3,820	3,819	3,826
CREDIT AGRICOLE SA 144A	95.79	4.38	3/17/2025	625	622	599
CREDIT SUISSE ABS REP A B 144A	97.02	2.50	1/25/2030	1,791	1,634	1,737
CREDIT SUISSE COMMERCIAL C4 AM	104.31	5.51	9/15/2039	2,000	2,164	2,086
CREDIT SUISSE GROUP FUNDI 144A	98.75	2.75	3/26/2020	1,135	1,134	1,121
CREDIT SUISSE GROUP FUNDI 144A	96.22	4.88	5/15/2045	920	917	885
CROWN CASTLE INTERNATIONAL COR	100.73	5.25	1/15/2023	3,200	3,200	3,223
CSMC SERIES 2010-R RR1 2A 144A	104.52	5.70	9/15/2040	2,886	3,079	3,016
CVS HEALTH CORP	108.97	5.30	12/5/2043	705	778	768
CVS HEALTH CORP	108.97	5.30	12/5/2043	215	232	234
CYTEC INDUSTRIES INC	96.30	3.50	4/1/2023	1,000	993	963
DAIMLER FINANCE NORTH AME 144A	99.35	2.45	5/18/2020	1,170	1,168	1,162
DALLAS-FORT WORTH TX INTERNATI	104.37	5.00	11/1/2045	1,295	1,330	1,352
DCP MIDSTREAM OPERATING LP	96.79	2.50	12/1/2017	1,000	994	968
DEERE & CO	98.40	2.60	6/8/2022	1,215	1,212	1,196
DENALI BORROWER LLC / DEN 144A	105.13	5.63	10/15/2020	5,200	5,109	5,467
DENVER CO PUBLIC SCHS COPS	130.24	7.02	12/15/2037	1,900	1,900	2,475
DEPFA ACS BANK	130.42	4.88	5/21/2019	2,000	2,657	2,608
DEPFA ACS BANK REGS	101.32	4.88	10/28/2015	3,200	3,256	3,242
DEPFA ACS BANK REGS	118.08	5.13	3/16/2037	4,500	5,785	5,314
DEUTSCHE BANK AG	94.52	4.30	5/24/2028	650	641	614
DEVON ENERGY CORP	98.84	3.25	5/15/2022	1,000	994	988
DIGITAL REALTY TRUST LP	99.79	3.95	7/1/2022	2,700	2,679	2,694
DIRECTV HOLDINGS LLC / DIRECTV	102.33	4.45	4/1/2024	762	807	780
DIRECTV HOLDINGS LLC / DIRECTV	98.04	3.95	1/15/2025	210	209	206
DISCOVER BANK/GREENWOOD DE	99.90	3.10	6/4/2020	560	560	559
DISCOVER FINANCIAL SERVICES	95.48	3.75	3/4/2025	120	120	115
DISCOVERY COMMUNICATIONS LLC	90.71	4.88	4/1/2043	549	529	498
DOMINION GAS HOLDINGS LLC	101.09	2.50	12/15/2019	1,000	1,000	1,011
DOMINION RESOURCES INC/VA	100.25	2.25	9/1/2015	871	874	873
DORIC NIMROD AIR ALPHA 20 144A	106.00	5.25	5/30/2025	851	851	902
DOW CHEMICAL CO/THE	91.10	4.38	11/15/2042	305	320	278
DOW CHEMICAL CO/THE	93.93	4.25	10/1/2034	270	261	254
DRIVE AUTO RECEIVAB AA A3 144A	100.14	1.43	7/16/2018	3,995	3,995	4,000
DUKE ENERGY CAROLINAS LLC	91.19	3.75	6/1/2045	605	600	552
DUKE ENERGY FLORIDA INC	115.94	5.90	3/1/2033	1,335	1,659	1,548
DUKE ENERGY FLORIDA INC	128.65	6.40	6/15/2038	875	1,183	1,126
DUKE ENERGY FLORIDA INC	109.90	4.55	4/1/2020	500	500	550
DUKE ENERGY PROGRESS LLC	99.71	0.48	11/20/2017	1,000	1,000	997
DUN & BRADSTREET CORP/THE	99.64	99.64	12/1/2022	1,000	990	996
EASTMAN CHEMICAL CO	99.82	3.80	3/15/2025	520	530	519
EATON CORP	97.26	2.75	11/2/2022	777	768	756
EATON CORP	97.26	2.75	11/2/2022	2,056	2,002	2,000
E-CARAT 2012-1 1 A REGS	157.38	1.30	6/18/2020	632	995	995
ECOPETROL SA	92.28	4.13	1/16/2025	635	588	586
EDISON INTERNATIONAL	104.93	3.75	9/15/2017	3,125	3,073	3,279
ELI LILLY & CO	90.72	3.70	3/1/2045	230	229	209
ENERGY TRANSFER PARTNERS LP	103.02	6.50	2/1/2042	1,544	1,709	1,591
ENERGY TRANSFER PARTNERS LP	94.70	3.60	2/1/2023	1,000	999	947
ENERGY TRANSFER PARTNERS LP	101.70	4.90	2/1/2024	60	64	61
ENERGY TRANSFER PARTNERS LP	100.16	6.13	12/15/2045	1,600	1,594	1,603
ENSCO PLC	95.54	4.50	10/1/2024	615	614	588
ENSCO PLC	89.12	5.75	10/1/2044	130	124	116
ENTERGY LOUISIANA LLC	100.25	3.30	12/1/2022	1,000	998	1,002
ENTERGY MISSISSIPPI INC	98.25	3.10	7/1/2023	1,000	996	983
ENTERPRISE PRODUCTS OPERATING	90.38	4.45	2/15/2043	390	370	352
ENTERPRISE PRODUCTS OPERATING	97.66	3.35	3/15/2023	1,000	999	977

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ENTERPRISE PRODUCTS OPERATING	97.26	5.10	2/15/2045	1,345	1,437	1,308
ENTERPRISE PRODUCTS OPERATING	98.01	3.75	2/15/2025	445	446	436
ENTERPRISE PRODUCTS OPERATING	99.90	1.65	5/7/2018	215	215	215
ENTERPRISE PRODUCTS OPERATING	94.19	4.90	5/15/2046	225	224	212
ENTERPRISE PRODUCTS OPERATING	104.75	8.38	8/1/2066	1,070	1,180	1,121
EOG RESOURCES INC	100.69	2.45	4/1/2020	665	664	670
EOG RESOURCES INC	94.67	3.90	4/1/2035	570	568	540
EQUIFAX INC	99.47	3.30	12/15/2022	2,000	1,997	1,989
ERP OPERATING LP	97.92	3.38	6/1/2025	220	219	215
ERP OPERATING LP	97.14	4.50	6/1/2045	195	194	189
EURO BTP FUTURE (EUX)	145.08	-	9/8/2015	0	-	18
EURO-BOBL FUTURE (EUX)	144.38	-	9/8/2015	0	-	15
EURO-BUND FUTURE (EUX)	169.36	-	9/8/2015	0	-	(686)
EURO-BUND FUTURE (EUX)	169.36	-	9/8/2015	(0)	-	(9)
EURO-BUND FUTURE AUG 15	0.46	-	7/24/2015	(0)	-	(40)
EURO-BUND FUTURE SEP 15	0.58	-	7/24/2015	(0)	-	(66)
EURO-BUND FUTURE SEP 15	0.71	-	7/24/2015	(0)	-	(51)
EURO-BUND FUTURE SEP 15	0.89	-	7/24/2015	(0)	-	(37)
EXTENDED STAY AM ESH7 A27 144A	100.32	2.96	12/5/2031	3,500	3,535	3,511
FEDERAL HOME LN BK CONS BD	107.52	4.00	9/1/2028	1,740	1,736	1,871
FEDERAL HOME LN MTG CORP	143.35	6.75	3/15/2031	259	348	371
FEDERAL HOME LN MTG CORP	138.96	6.25	7/15/2032	928	1,197	1,290
FEDERAL HOME LN MTG CORP STRIP	60.94	-	9/15/2029	712	425	434
FEDERAL HOME LN MTG CORP STRIP	56.38	-	3/15/2031	237	133	134
FEDERAL NATL MTG ASSN STRIP	59.55	-	1/15/2030	3,225	1,689	1,920
FEDERAL NATL MTG ASSN STRIP	59.11	-	5/15/2030	4,520	2,557	2,672
FEDEX CORP	89.82	4.10	2/1/2045	222	204	199
FEDEX CORP	97.41	3.20	2/1/2025	495	477	482
FHLMC POOL #1B-8062	105.71	3.09	3/1/2041	190	200	201
FHLMC POOL #2B-0646	103.23	2.03	7/1/2042	469	482	484
FHLMC POOL #A9-3010	108.25	4.50	7/1/2040	92	100	100
FHLMC POOL #A9-4779	106.56	4.00	11/1/2040	87	92	93
FHLMC POOL #A9-4977	105.88	4.00	11/1/2040	79	84	84
FHLMC POOL #A9-5144	106.58	4.00	11/1/2040	91	96	97
FHLMC POOL #A9-5923	106.58	4.00	10/1/2040	83	87	88
FHLMC POOL #C0-3811	103.30	3.50	4/1/2042	770	779	796
FHLMC POOL #G0-1838	111.15	5.00	7/1/2035	1,036	1,123	1,152
FHLMC POOL #G0-1840	111.22	5.00	7/1/2035	782	848	870
FHLMC POOL #G0-7550	99.71	3.00	8/1/2043	2,675	2,595	2,668
FHLMC POOL #G0-7553	111.88	5.50	6/1/2041	1,203	1,311	1,346
FHLMC POOL #G0-7613	113.85	6.00	4/1/2039	594	676	677
FHLMC POOL #G0-7642	110.72	5.00	10/1/2041	376	411	416
FHLMC POOL #G0-7786	106.82	4.00	8/1/2044	1,653	1,760	1,765
FHLMC POOL #G0-7962	110.70	5.00	11/1/2041	3,240	3,592	3,587
FHLMC POOL #G0-8624	105.97	4.00	1/1/2045	3,945	4,218	4,181
FHLMC POOL #J1-2438	106.90	4.50	6/1/2025	542	572	580
FHLMC POOL #Q0-3841	106.59	4.00	10/1/2041	81	86	87
FHLMC POOL #Q0-4022	106.59	4.00	10/1/2041	166	175	177
FHLMC POOL #Q1-4866	99.73	3.00	1/1/2043	717	698	715
FHLMC POOL #Q1-5442	103.46	3.50	2/1/2043	184	190	190
FHLMC POOL #Q1-6403	99.73	3.00	3/1/2043	445	433	444
FHLMC POOL #Q1-6567	99.72	3.00	3/1/2043	880	847	878
FHLMC POOL #Q1-6673	99.70	3.00	3/1/2043	1,137	1,173	1,134
FHLMC POOL #Q1-7095	99.71	3.00	4/1/2043	258	265	257
FHLMC POOL #Q2-0021	103.47	3.50	7/1/2043	457	462	472
FHLMC POOL #Q2-0206	103.31	3.50	7/1/2043	446	451	460
FHLMC POOL #Q2-1579	106.71	4.00	9/1/2043	163	173	174

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FHLMC POOL #Q2-3779	108.16	4.50	12/1/2043	860	934	930
FHLMC POOL #Q2-4368	103.32	3.50	1/1/2044	45	46	46
FHLMC POOL #Q2-5643	106.59	4.00	4/1/2044	387	417	412
FHLMC POOL #Q2-5812	103.32	3.50	4/1/2044	35	36	36
FHLMC POOL #Q2-5988	103.32	3.50	5/1/2044	24	24	24
FHLMC POOL #Q2-6218	103.47	3.50	5/1/2044	51	52	52
FHLMC POOL #Q2-6362	103.32	3.50	5/1/2044	91	93	94
FHLMC POOL #Q2-6452	103.31	3.50	5/1/2044	33	33	34
FHLMC POOL #Q2-6707	103.31	3.50	6/1/2044	47	48	49
FHLMC POOL #Q2-7319	103.46	3.50	7/1/2044	41	42	42
FHLMC POOL #Q2-7375	108.11	4.50	7/1/2044	388	423	420
FHLMC POOL #Q2-7843	103.31	3.50	8/1/2044	190	196	197
FHLMC POOL #Q2-8604	103.47	3.50	9/1/2044	123	127	128
FHLMC POOL #Q2-8605	103.32	3.50	9/1/2044	185	191	191
FHLMC POOL #Q2-9187	108.49	4.50	10/1/2044	258	281	280
FHLMC POOL #Q3-1128	106.00	4.00	2/1/2045	29	31	30
FHLMC POOL #Q3-1338	105.91	4.00	2/1/2045	70	76	75
FHLMC POOL #V8-0169	99.67	3.00	7/1/2043	4,502	4,348	4,487
FHLMC POOL #V8-0355	103.47	3.50	8/1/2043	1,002	1,012	1,037
FHLMC MULTICLASS MTG 3201 SG	18.53	6.31	8/15/2036	2,409	352	446
FHLMC MULTICLASS MTG 3666 FC	101.59	0.92	5/15/2040	712	714	724
FHLMC MULTICLASS MTG 3828 SY	128.60	12.64	2/15/2041	30	31	38
FISERV INC	99.54	3.50	10/1/2022	2,000	1,991	1,991
FMC TECHNOLOGIES INC	96.38	3.45	10/1/2022	1,000	999	964
FNMA POOL #0104592	100.48	9.38	7/1/2020	28	32	28
FNMA POOL #0111049	104.45	9.00	11/1/2020	49	55	51
FNMA POOL #0111050	101.47	9.13	11/1/2020	21	23	21
FNMA POOL #0111051	104.61	9.25	12/1/2020	50	55	52
FNMA POOL #0111052	102.50	9.38	12/1/2020	30	34	31
FNMA POOL #0254442	103.44	5.50	9/1/2017	84	89	87
FNMA POOL #0254473	103.82	5.50	10/1/2017	77	82	80
FNMA POOL #0468551	108.97	3.98	7/1/2021	2,500	2,501	2,724
FNMA POOL #0555424	112.76	5.50	5/1/2033	881	951	993
FNMA POOL #0555531	112.76	5.50	6/1/2033	1,599	1,762	1,803
FNMA POOL #0662575	103.16	5.50	10/1/2017	49	51	50
FNMA POOL #0677377	112.49	5.50	1/1/2033	830	897	934
FNMA POOL #0709789	110.57	5.00	6/1/2033	3,271	3,641	3,617
FNMA POOL #0725423	112.79	5.50	5/1/2034	3,038	3,455	3,427
FNMA POOL #0740282	110.71	5.00	9/1/2033	518	573	573
FNMA POOL #0889466	114.72	6.00	5/1/2038	275	307	315
FNMA POOL #0889529	114.44	6.00	3/1/2038	86	97	99
FNMA POOL #0889983	113.74	6.00	10/1/2038	210	232	239
FNMA POOL #0890660	101.90	5.50	3/1/2018	498	526	508
FNMA POOL #0909230	106.75	4.50	9/1/2023	408	434	435
FNMA POOL #0930922	108.89	4.50	4/1/2039	269	295	293
FNMA POOL #0931574	110.39	5.00	2/1/2035	2,690	2,990	2,970
FNMA POOL #0995113	112.75	5.50	9/1/2036	1,616	1,732	1,822
FNMA POOL #0995203	110.94	5.00	7/1/2035	3,964	4,319	4,397
FNMA POOL #0AA8715	107.13	4.00	6/1/2039	1,647	1,721	1,765
FNMA POOL #0AB1152	106.86	4.00	6/1/2025	281	294	301
FNMA POOL #0AB1226	108.36	4.50	7/1/2040	257	280	279
FNMA POOL #0AB1343	109.15	4.50	8/1/2040	93	102	101
FNMA POOL #0AB3314	108.33	4.50	7/1/2041	134	146	146
FNMA POOL #0AB7271	100.17	3.00	12/1/2042	501	489	502
FNMA POOL #0AB7425	100.17	3.00	12/1/2042	424	413	424
FNMA POOL #0AB7458	100.17	3.00	1/1/2043	1,105	1,055	1,107
FNMA POOL #0AB7497	100.15	3.00	1/1/2043	1,073	1,024	1,075

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POOL #0AB7567	100.17	3.00	1/1/2043	1,159	1,107	1,161
POOL #0AB7755	100.17	3.00	1/1/2043	718	700	719
POOL #0AB7762	100.17	3.00	2/1/2043	477	465	478
POOL #0AB8558	100.15	3.00	2/1/2043	474	462	475
POOL #0AB8701	100.15	3.00	3/1/2043	1,312	1,360	1,314
POOL #0AB8712	100.17	3.00	3/1/2043	173	179	173
POOL #0AB8830	100.15	3.00	3/1/2043	458	475	458
POOL #0AB8923	100.09	3.00	4/1/2043	446	462	446
POOL #0AB8924	100.10	3.00	4/1/2043	426	442	427
POOL #0AB9016	100.13	3.00	4/1/2043	1,183	1,226	1,185
POOL #0AB9033	100.12	3.00	4/1/2043	166	172	166
POOL #0AB9173	100.12	3.00	5/1/2043	874	910	875
POOL #0AB9462	100.10	3.00	5/1/2043	578	581	578
POOL #0AB9564	100.10	3.00	6/1/2043	44	44	44
POOL #0AB9662	100.10	3.00	6/1/2043	691	695	692
POOL #0AB9663	100.06	3.00	6/1/2043	2,841	2,754	2,843
POOL #0AD3117	106.86	4.00	4/1/2025	133	140	142
POOL #0AD6391	107.40	4.50	5/1/2025	837	883	899
POOL #0AD8036	108.31	4.50	8/1/2040	1,771	1,914	1,918
POOL #0AE0028	113.74	6.00	10/1/2039	1,218	1,318	1,386
POOL #0AE0823	113.39	6.00	9/1/2040	141	155	160
POOL #0AE2873	109.03	4.50	8/1/2040	95	105	104
POOL #0AE3450	108.39	4.50	8/1/2040	637	690	690
POOL #0AH1359	106.03	3.50	12/1/2025	982	1,045	1,041
POOL #0AH1894	106.87	4.00	2/1/2026	460	483	492
POOL #0AH2399	106.29	4.00	1/1/2041	48	48	51
POOL #0AH6827	106.87	4.00	3/1/2026	1,251	1,322	1,337
POOL #0AH6833	106.50	4.00	2/1/2041	95	95	101
POOL #0AH6958	105.31	2.89	2/1/2041	272	285	286
POOL #0AH8176	106.86	4.00	5/1/2026	1,098	1,160	1,173
POOL #0AH9537	105.88	4.00	5/1/2026	55	59	59
POOL #0AI0710	104.90	4.00	4/1/2026	37	39	39
POOL #0AI9029	104.93	4.00	8/1/2026	93	97	97
POOL #0AJ3782	106.91	4.00	11/1/2041	12,676	13,226	13,552
POOL #0AJ4150	104.95	4.00	10/1/2026	406	429	426
POOL #0AK2073	103.17	3.50	1/1/2042	89	91	92
POOL #0AK2411	106.94	4.00	2/1/2042	2,619	2,715	2,801
POOL #0AL0408	103.76	5.50	10/1/2021	597	630	620
POOL #0AL0533	106.54	3.26	7/1/2041	958	996	1,021
POOL #0AL1378	110.06	6.00	5/1/2024	569	631	626
POOL #0AL1472	109.35	4.50	5/1/2039	372	408	407
POOL #0AL1938	106.85	4.00	12/1/2026	832	885	889
POOL #0AL2168	103.49	3.50	6/1/2042	112	115	116
POOL #0AL2482	108.29	4.50	9/1/2042	886	964	959
POOL #0AL2683	106.89	4.00	9/1/2026	1,453	1,560	1,553
POOL #0AL2935	103.47	3.50	2/1/2043	547	562	566
POOL #0AL3162	100.17	3.00	2/1/2043	2,734	2,816	2,739
POOL #0AL3182	103.69	3.50	12/1/2042	80	82	83
POOL #0AL3759	100.15	3.00	5/1/2043	435	438	436
POOL #0AL4009	103.70	3.50	7/1/2043	2,450	2,426	2,540
POOL #0AL4010	103.42	3.50	7/1/2043	1,035	1,041	1,070
POOL #0AL4014	103.52	3.50	7/1/2043	2,503	2,487	2,591
POOL #0AL4141	113.62	6.00	4/1/2040	1,351	1,492	1,535
POOL #0AL4142	113.70	6.00	6/1/2041	272	300	309
POOL #0AL4244	107.14	4.00	7/1/2042	2,524	2,648	2,704
POOL #0AL4682	103.70	3.50	12/1/2043	1,080	1,097	1,120
POOL #0AL4922	106.00	3.50	2/1/2029	959	1,014	1,016

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FNMA POOL #0AL5097	108.26	4.50	9/1/2043	3,015	3,218	3,264
FNMA POOL #0AL5231	108.22	4.50	9/1/2042	1,573	1,713	1,702
FNMA POOL #0AL5611	107.18	4.00	8/1/2044	4,902	5,286	5,255
FNMA POOL #0AL5806	106.01	3.50	9/1/2029	954	1,017	1,012
FNMA POOL #0AL5884	106.01	3.50	8/1/2029	2,952	3,152	3,130
FNMA POOL #0AL5956	105.84	4.00	5/1/2027	3,442	3,680	3,643
FNMA POOL #0AL6161	106.16	3.50	12/1/2029	4,311	4,587	4,577
FNMA POOL #0AL6302	108.40	4.50	10/1/2041	2,393	2,603	2,594
FNMA POOL #0AO1771	107.17	4.00	5/1/2042	1,400	1,452	1,500
FNMA POOL #0AO3107	103.42	3.50	6/1/2042	149	150	154
FNMA POOL #0AO4131	103.71	3.50	6/1/2042	94	96	97
FNMA POOL #0AO6482	103.59	2.26	7/1/2042	127	131	131
FNMA POOL #0AP0006	103.63	2.02	7/1/2042	608	624	630
FNMA POOL #0AQ0393	103.71	3.50	10/1/2042	93	96	96
FNMA POOL #0AR7568	100.07	3.00	3/1/2043	239	248	240
FNMA POOL #0AR7576	100.07	3.00	3/1/2043	337	350	338
FNMA POOL #0AR8630	100.07	3.00	4/1/2043	536	555	536
FNMA POOL #0AR9194	100.17	3.00	3/1/2043	1,392	1,444	1,394
FNMA POOL #0AR9218	100.12	3.00	3/1/2043	562	583	563
FNMA POOL #0AS0209	103.42	3.50	8/1/2043	1,407	1,418	1,455
FNMA POOL #0AS1453	103.70	3.50	1/1/2044	207	210	214
FNMA POOL #0AS1539	103.50	3.50	1/1/2044	333	338	345
FNMA POOL #0AS1703	103.52	3.50	1/1/2044	164	168	170
FNMA POOL #0AS2367	103.99	3.00	5/1/2029	777	803	808
FNMA POOL #0AS2488	106.56	4.00	5/1/2044	223	240	237
FNMA POOL #0AS2591	103.53	3.50	6/1/2044	31	31	32
FNMA POOL #0AS2676	103.93	3.00	6/1/2029	1,359	1,409	1,412
FNMA POOL #0AS3031	103.52	3.50	8/1/2044	406	417	420
FNMA POOL #0AS3034	103.71	3.50	8/1/2044	252	260	262
FNMA POOL #0AS3220	103.94	3.00	9/1/2029	923	957	959
FNMA POOL #0AT2037	100.10	3.00	4/1/2043	217	225	217
FNMA POOL #0AT2040	100.10	3.00	4/1/2043	728	757	729
FNMA POOL #0AT2043	100.09	3.00	4/1/2043	360	374	360
FNMA POOL #0AT2719	100.12	3.00	5/1/2043	1,455	1,494	1,457
FNMA POOL #0AT4957	103.17	3.50	5/1/2043	586	591	605
FNMA POOL #0AT5096	99.74	3.00	4/1/2043	289	281	288
FNMA POOL #0AT6144	107.14	4.00	5/1/2042	243	252	260
FNMA POOL #0AT6654	100.13	3.00	5/1/2043	516	536	517
FNMA POOL #0AT7267	103.52	3.50	9/1/2043	55	56	57
FNMA POOL #0AT7333	103.51	3.50	8/1/2043	22	23	23
FNMA POOL #0AT7676	100.06	3.00	6/1/2043	203	203	204
FNMA POOL #0AT7940	103.70	3.50	7/1/2043	1,136	1,176	1,178
FNMA POOL #0AT8464	103.52	3.50	7/1/2043	578	582	598
FNMA POOL #0AU0570	103.42	3.50	8/1/2043	272	275	282
FNMA POOL #0AU0613	103.41	3.50	8/1/2043	362	365	375
FNMA POOL #0AU1633	103.52	3.50	7/1/2043	1,777	1,837	1,839
FNMA POOL #0AU3032	103.52	3.50	8/1/2043	22	23	23
FNMA POOL #0AU3267	103.69	3.50	8/1/2043	182	184	189
FNMA POOL #0AU3270	103.42	3.50	8/1/2043	179	180	185
FNMA POOL #0AU7247	103.70	3.50	10/1/2043	59	60	61
FNMA POOL #0AV0198	105.49	3.50	10/1/2028	2,049	2,162	2,162
FNMA POOL #0AV1360	106.00	3.50	11/1/2028	1,465	1,547	1,553
FNMA POOL #0AV6577	106.78	4.00	3/1/2044	199	214	213
FNMA POOL #0AV7743	103.58	2.92	1/1/2044	1,493	1,541	1,546
FNMA POOL #0AV8080	103.51	3.50	6/1/2044	53	55	55
FNMA POOL #0AW0937	103.92	3.00	4/1/2029	909	939	944
FNMA POOL #0AW1007	106.57	4.00	5/1/2044	350	377	373

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FNMA POOL #0AW1199	106.00	3.50	3/1/2029	2,469	2,605	2,617
FNMA POOL #0AW1248	103.93	3.00	5/1/2029	78	80	81
FNMA POOL #0AW4287	103.17	3.50	8/1/2044	55	56	56
FNMA POOL #0AW6405	103.51	3.50	6/1/2044	47	48	49
FNMA POOL #0AW7055	106.05	4.00	7/1/2044	98	105	104
FNMA POOL #0AW7928	103.52	3.50	8/1/2044	56	58	58
FNMA POOL #0AW8188	103.71	3.50	9/1/2044	47	48	48
FNMA POOL #0AW8191	103.53	3.50	9/1/2044	47	48	48
FNMA POOL #0AW8556	103.71	3.50	8/1/2044	96	99	100
FNMA POOL #0AW9207	103.17	3.50	8/1/2044	22	22	22
FNMA POOL #0AW9544	103.51	3.50	7/1/2044	52	53	54
FNMA POOL #0AX0136	105.49	3.50	9/1/2029	3,347	3,561	3,530
FNMA POOL #0AX0830	103.71	3.50	9/1/2044	158	164	164
FNMA POOL #0AX2741	106.03	3.50	10/1/2029	98	104	103
FNMA POOL #0AX3706	106.47	4.00	9/1/2042	100	107	107
FNMA POOL #0AX6255	107.19	4.00	12/1/2044	29	31	31
FNMA POOL #0AX8994	106.94	4.00	1/1/2045	498	537	532
FNMA POOL #0AY0299	107.19	4.00	12/1/2044	29	31	31
FNMA POOL #0AY0367	106.94	4.00	1/1/2045	497	539	532
FNMA POOL #0AY1866	107.19	4.00	2/1/2045	39	42	42
FNMA POOL #0AY2693	106.13	4.00	2/1/2045	197	213	209
FNMA POOL #0AY8218	106.16	4.00	5/1/2045	101	109	108
FNMA POOL #0AZ0625	107.19	4.00	5/1/2045	200	215	214
FNMA POOL #0MA0535	106.86	4.00	10/1/2025	297	314	317
FNMA POOL #0MA0916	106.92	4.00	10/1/2026	176	186	188
FNMA GTD REMIC P/T 03-W6 F	99.45	0.54	9/25/2042	269	256	268
FNMA GTD REMIC P/T 06-115 ES	149.44	25.81	12/25/2036	983	1,627	1,469
FNMA GTD REMIC P/T 06-116 S	19.33	6.41	12/25/2036	924	124	179
FNMA GTD REMIC P/T 07-1 NI	16.09	6.31	2/25/2037	267	39	43
FNMA GTD REMIC P/T 07-3 SH	15.62	5.88	2/25/2037	693	84	108
FNMA GTD REMIC P/T 07-39 PI	19.79	6.57	5/25/2037	531	72	105
FNMA GTD REMIC P/T 09-106 SL	17.49	6.06	1/25/2040	2,543	329	445
FNMA GTD REMIC P/T 09-106 SN	18.36	6.06	1/25/2040	4,109	606	755
FNMA GTD REMIC P/T 09-87 CS	17.40	5.96	11/25/2039	6,334	808	1,102
FNMA GTD REMIC P/T 10-67 FD	101.64	0.94	6/25/2040	289	289	294
FNMA GTD REMIC P/T 11-40 SX	104.65	9.73	11/25/2040	6	6	6
FNMA GTD REMIC P/T 11-60 OA	91.86	-	8/25/2039	1,158	1,074	1,064
FNMA GTD REMIC P/T 11-86 NF	101.15	0.74	9/25/2041	735	736	743
FNMA GTD REMIC P/T 14-M13 A2	100.64	3.02	8/25/2024	3,335	3,368	3,356
FORD MOTOR CREDIT CO LLC	122.12	8.13	1/15/2020	1,400	1,786	1,710
FORD MOTOR CREDIT CO LLC	109.71	6.63	8/15/2017	1,000	985	1,097
FORD MOTOR CREDIT CO LLC	99.48	1.72	12/6/2017	2,125	2,125	2,114
FORD MOTOR CREDIT CO LLC	100.57	1.53	5/9/2016	2,300	2,300	2,313
FOREST LABORATORIES LLC 144A	108.51	5.00	12/15/2021	725	793	787
FOREST LABORATORIES LLC 144A	105.84	4.38	2/1/2019	81	86	86
FREEPORT-MCMORAN INC	90.84	3.88	3/15/2023	3,000	2,998	2,725
FREEPORT-MCMORAN INC	98.20	4.00	11/14/2021	1,020	1,016	1,002
FREEPORT-MCMORAN INC	86.27	5.40	11/14/2034	395	393	341
FREEPORT-MCMORAN OIL & GAS LLC	105.75	6.50	11/15/2020	1,000	1,101	1,058
GAHR COMMERCIAL M NRF DFX 144A	97.96	3.49	12/15/2019	3,350	3,266	3,282
GENERAL ELECTRIC CAPITAL CORP	100.28	1.00	1/8/2016	1,340	1,336	1,344
GENERAL ELECTRIC CAPITAL CORP	101.23	0.98	4/2/2018	2,190	2,190	2,217
GENERAL ELECTRIC CAPITAL CORP	100.54	0.93	7/12/2016	3,000	3,000	3,016
GENERAL ELECTRIC CAPITAL CORP	100.13	0.51	1/14/2016	1,000	1,000	1,001
GENERAL ELECTRIC CO	97.76	2.70	10/9/2022	1,000	998	978
GENERAL ELECTRIC CO	97.76	2.70	10/9/2022	1,335	1,360	1,305
GENERAL ELECTRIC CO	101.56	4.50	3/11/2044	645	638	655

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GENERAL MILLS INC	101.54	3.15	12/15/2021	2,000	1,992	2,031
GENERAL MOTORS CO	99.04	5.20	4/1/2045	851	847	843
GENERAL MOTORS FINANCIAL CO IN	111.63	6.75	6/1/2018	755	845	843
GENERAL MOTORS FINANCIAL CO IN	102.27	3.25	5/15/2018	1,560	1,573	1,595
GENERAL MOTORS FINANCIAL CO IN	97.99	3.45	4/10/2022	1,140	1,138	1,117
GEORGIA POWER CO	99.83	0.67	8/15/2016	1,500	1,500	1,497
GILEAD SCIENCES INC	102.92	4.80	4/1/2044	385	411	396
GLAXOSMITHKLINE CAPITAL PLC	99.12	2.85	5/8/2022	1,390	1,410	1,378
GMAC CAPITAL TRUST I	25.99	-		63	1,575	1,637
GNMA POOL #0427475	103.43	7.88	6/15/2029	5,903	6,025	6,105
GNMA POOL #0487715	114.08	6.50	3/15/2039	46	52	52
GNMA POOL #0546215	108.67	4.50	4/15/2040	185	205	201
GNMA POOL #0550657	113.85	5.50	9/15/2035	11,355	11,323	12,927
GNMA POOL #0569159	119.11	6.50	3/15/2032	642	676	765
GNMA POOL #0569684	116.53	6.00	2/15/2032	512	541	597
GNMA POOL #0569704	115.85	6.00	2/15/2032	993	1,048	1,150
GNMA POOL #0570518	116.84	6.00	1/15/2032	807	852	943
GNMA POOL #0574466	114.08	6.50	3/15/2032	331	349	378
GNMA POOL #0587074	114.39	6.00	5/15/2032	962	1,007	1,101
GNMA POOL #0606774	114.12	5.50	4/15/2033	32	36	37
GNMA POOL #0615516	109.52	4.50	9/15/2033	97	108	106
GNMA POOL #0616263	114.78	5.50	2/15/2034	29	32	33
GNMA POOL #0645500	114.37	5.50	10/15/2035	36	40	42
GNMA POOL #0648388	113.23	5.50	11/15/2035	88	98	100
GNMA POOL #0651788	112.94	5.50	4/15/2036	8,128	7,982	9,180
GNMA POOL #0651789	113.95	5.50	4/15/2036	4,921	4,835	5,607
GNMA POOL #0651940	113.78	5.50	5/15/2036	4,209	4,114	4,789
GNMA POOL #0671182	116.91	6.50	12/15/2037	243	276	284
GNMA POOL #0674165	112.64	5.50	8/15/2038	62	68	69
GNMA POOL #0676896	114.15	6.50	1/15/2038	364	414	416
GNMA POOL #0697594	114.08	6.50	11/15/2038	91	104	104
GNMA POOL #0702757	114.14	6.50	12/15/2038	58	65	66
GNMA POOL #0728627	108.64	4.50	1/15/2040	169	187	184
GNMA POOL #0732087	108.68	4.50	5/15/2040	33	36	35
GNMA POOL #0732521	112.73	5.50	7/15/2040	199	220	224
GNMA POOL #0745793	108.66	4.50	7/15/2040	549	607	596
GNMA POOL #0782451	114.08	6.50	10/15/2038	226	255	258
GNMA POOL #0782557	110.89	5.00	1/15/2039	1,296	1,435	1,437
GNMA POOL #0782570	112.95	5.50	2/15/2039	124	138	141
GNMA POOL #0782619	111.01	5.00	4/15/2039	1,219	1,327	1,354
GNMA POOL #0782696	111.81	5.00	6/15/2039	114	127	128
GNMA POOL #0782958	110.84	5.00	5/15/2040	482	534	534
GNMA POOL #0783289	108.68	4.50	4/15/2041	71	79	77
GNMA POOL #0783571	111.55	5.00	12/15/2033	394	437	439
GNMA POOL #0783609	108.69	4.50	10/15/2040	1,152	1,270	1,252
GNMA POOL #0783610	108.66	4.50	11/15/2041	736	810	800
GNMA GTD REMIC P/T 15-H09 FA	99.98	0.80	4/20/2065	22,025	21,998	22,021
GNMA GTD REMIC P/T 15-H11 FC	99.97	0.73	5/20/2065	10,706	10,647	10,703
GNMA GTD REMIC P/T 15-H12 FB	100.64	0.78	5/20/2065	10,702	10,678	10,771
GNMA GTD REMIC P/T 15-H14 AIIO	99.62	0.75	6/20/2065	16,100	16,039	16,039
GNMA GTD REMIC P/T 15-H14 BI	99.86	0.61	5/20/2065	10,700	10,685	10,685
GNMA GTD REMIC P/T 15-H15 FB	99.83	0.79	6/20/2065	13,300	13,277	13,277
GNMA GTD REMIC P/T 15-H15 FC	99.72	0.77	6/20/2065	8,083	8,061	8,061
GNMA II POOL #0004292	116.55	6.50	11/20/2038	424	478	494
GNMA II POOL #0004559	111.37	5.00	10/20/2039	916	1,012	1,020
GNMA II POOL #0004800	107.15	4.00	9/20/2040	53	57	57
GNMA II POOL #0004833	107.15	4.00	10/20/2040	100	107	107

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GNMA II POOL #0004882	107.15	4.00	12/20/2040	1,424	1,520	1,526
GNMA II POOL #0004922	107.15	4.00	1/20/2041	1,063	1,134	1,139
GNMA II POOL #0004945	107.14	4.00	2/20/2041	19	20	20
GNMA II POOL #0005018	111.38	5.00	4/20/2041	59	64	65
GNMA II POOL #0005056	111.38	5.00	5/20/2041	8	9	9
GNMA II POOL #0005083	111.38	5.00	6/20/2041	145	159	162
GNMA II POOL #0005115	109.12	4.50	7/20/2041	3,390	3,701	3,699
GNMA II POOL #0005116	111.38	5.00	7/20/2041	74	81	82
GNMA II POOL #0783584	109.12	4.50	7/20/2041	435	474	475
GNMA II POOL #0783590	109.12	4.50	6/20/2041	743	809	810
GNMA II POOL #0AI4166	107.82	4.00	8/20/2044	25	26	27
GNMA II POOL #0AI4167	107.37	4.00	8/20/2044	76	81	81
GNMA II POOL #0AJ2723	107.35	4.00	8/20/2044	57	60	61
GNMA II POOL #0AJ4687	107.36	4.00	8/20/2044	28	30	30
GNMA II POOL #0MA0462	104.08	3.50	10/20/2042	170	177	177
GNMA II POOL #0MA0699	104.09	3.50	1/20/2043	170	177	177
GNMA II POOL #0MA0934	104.09	3.50	4/20/2043	169	176	175
GNMA II POOL #0MA1158	106.48	4.00	7/20/2043	81	86	86
GNMA II POOL #0MA2446	105.99	4.00	12/20/2044	8,016	8,586	8,496
GNMA II POOL #0MA2826	104.32	3.50	5/20/2045	13,473	14,120	14,055
GOLDMAN SACHS GROUP INC/THE	111.35	5.38	3/15/2020	4,800	5,405	5,345
GOLDMAN SACHS GROUP INC/THE	100.21	3.70	8/1/2015	2,100	2,220	2,104
GOLDMAN SACHS GROUP INC/THE	99.91	3.85	7/8/2024	60	60	60
GOLDMAN SACHS GROUP INC/THE	98.71	4.80	7/8/2044	250	249	247
GOLDMAN SACHS GROUP INC/THE	111.19	6.15	4/1/2018	3,049	3,392	3,390
GOLDMAN SACHS GROUP INC/THE	101.52	2.38	1/22/2018	1,225	1,237	1,244
GOLDMAN SACHS GROUP INC/THE	101.75	4.00	3/3/2024	1,987	2,028	2,022
GOLDMAN SACHS GROUP INC/THE	101.24	2.63	1/31/2019	226	228	229
GOLDMAN SACHS GROUP INC/THE	102.35	2.90	7/19/2018	2,792	2,833	2,858
GOLDMAN SACHS GROUP INC/THE	100.23	2.55	10/23/2019	3,317	3,316	3,325
GOLDMAN SACHS GROUP INC/THE	99.50	2.60	4/23/2020	804	802	800
GOLDMAN SACHS GROUP INC/THE	96.98	3.50	1/23/2025	330	332	320
GOLDMAN SACHS GROUP INC/THE	96.98	3.50	1/23/2025	3,000	2,968	2,909
GOLDMAN SACHS GROUP INC/THE	98.68	3.75	5/22/2025	1,050	1,049	1,036
GOLDMAN SACHS GROUP INC/THE	98.68	3.75	5/22/2025	200	201	197
GOLDMAN SACHS GROUP INC/THE	96.47	5.15	5/22/2045	440	440	424
GOLDMAN SACHS GROUP INC/THE	100.11	1.09	12/15/2017	1,000	1,000	1,001
GOLDMAN SACHS GROUP INC/THE	101.06	1.48	4/30/2018	1,780	1,780	1,799
GOLDMAN SACHS GROUP INC/THE	100.98	1.44	4/23/2020	7,100	7,179	7,169
GOLDMAN SACHS GROUP INC/THE	100.00	0.95	5/22/2017	5,300	5,300	5,300
GRANITE MASTER ISSU 1X A6 REGS	111.10	0.14	12/20/2054	26	32	29
GRANITE MASTER ISSUE 1 A5 REGS	111.04	0.12	12/20/2054	518	635	575
GRANITE MASTER ISSUE 2 A5 REGS	111.10	0.14	12/20/2054	325	398	362
GRANITE MASTER ISSUE 4 A5 REGS	111.10	0.14	12/20/2054	130	176	145
GREAT WOLF TRUST 2 WOLF A 144A	99.82	1.64	5/15/2034	3,015	3,010	3,010
GS MORTGAGE SECURITIES GC10 XA	9.08	1.86	2/10/2046	23,327	2,861	2,119
GS MORTGAGE SECURITIES GC18 A4	106.23	4.07	1/10/2047	1,211	1,275	1,286
GSMS TRUST 2009-R RR1 GGA 144A	101.68	5.99	7/12/2038	1,548	1,714	1,574
GSMS TRUST 2009-R RR1 JPA 144A	101.53	5.37	5/17/2045	694	762	705
GSR MORTGAGE LOAN TRUS AR6 2A1	100.21	2.68	9/25/2035	1,369	1,292	1,371
HARRIS CORP	98.72	2.70	4/27/2020	145	145	143
HARTFORD FINANCIAL SERVICES GR	94.67	4.30	4/15/2043	510	472	483
HCP INC	97.58	3.88	8/15/2024	1,435	1,413	1,400
HEALTH CARE REIT INC	98.70	4.00	6/1/2025	3,300	3,298	3,257
HEALTH CARE REIT INC	59.49	-		22	1,100	1,309
HEALTHCARE REALTY TRUST INC	110.73	5.75	1/15/2021	2,500	2,480	2,768
HEALTHCARE REALTY TRUST INC	96.45	3.88	5/1/2025	1,200	1,199	1,157

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HEINZ 3/13 (USD) COV-LITE TLB2	99.95	-	6/5/2020	5,569	5,555	5,566
HOME DEPOT INC/THE	99.86	4.40	3/15/2045	260	256	260
HOME DEPOT INC/THE	98.35	2.63	6/1/2022	5,400	5,380	5,311
HOME DEPOT INC/THE	97.10	4.25	4/1/2046	255	254	248
HOST HOTELS & RESORTS LP	105.54	4.75	3/1/2023	805	855	850
HSBC FINANCE CORP	115.69	6.68	1/15/2021	1,800	1,748	2,082
HSBC FINANCE CORP	99.84	0.71	6/1/2016	600	512	599
HSBC HOLDINGS PLC	103.73	5.25	3/14/2044	890	890	923
HSBC USA INC	99.18	2.35	3/5/2020	2,540	2,538	2,519
HSI ASSET SECURITIZAT OPT3 3A3	93.36	0.37	2/25/2036	5,666	5,447	5,290
ICAHN ENTERPRISES LP / ICAHN E	103.25	6.00	8/1/2020	1,160	1,183	1,198
ICAHN ENTERPRISES LP / ICAHN E	100.63	3.50	3/15/2017	480	480	483
ICAHN ENTERPRISES LP / ICAHN E	101.88	5.88	2/1/2022	690	690	703
INDUSTRIAL & COMMERCIAL BANK O	101.76	3.23	11/13/2019	2,400	2,400	2,442
ING BANK NV 144A	103.90	3.75	3/7/2017	3,190	3,305	3,315
ING BANK NV 144A	109.19	5.80	9/25/2023	414	449	452
INGERSOLL-RAND LUXEMBOURG FINA	97.85	3.55	11/1/2024	125	124	122
INTERNATIONAL LEASE FINAN 144A	111.50	7.13	9/1/2018	920	1,034	1,026
INTERNATIONAL LEASE FINANCE CO	100.50	3.88	4/15/2018	2,000	2,051	2,010
INTERNATIONAL PAPER CO	98.56	3.65	6/15/2024	936	957	923
INTERNATIONAL PAPER CO	92.73	4.80	6/15/2044	224	224	208
INTESA SANPAOLO SPA	100.76	3.13	1/15/2016	2,000	1,999	2,015
INTESA SANPAOLO SPA C/D	100.24	1.66	4/11/2016	5,300	5,320	5,313
IPALCO ENTERPRISES INC 144A	99.50	3.45	7/15/2020	2,000	1,999	1,990
IRS P 2Y 32 BPS R 2.5%	0.33	-	5/23/2016	(118,800)	(371)	(387)
IRS P 2Y 34BPS R 2.5%	0.31	-	5/12/2016	(51,100)	(172)	(160)
IRS P US0003M R 0.80% 01/21/17	0.11	-	1/19/2016	33,300	56	35
IRS P US0003M R 1.10% 01/21/18	0.22	-	1/19/2016	11,300	47	25
IRS P US0003M R 2.35% 08052025	0.52	-	8/3/2015	(12,800)	(72)	(67)
IRS P US0003M R 2.75% 08052025	0.27	-	8/3/2015	(12,800)	(31)	(35)
IRS P USD 10Y 100BPS R 1.330%	0.06	-	1/29/2016	(5,600)	(36)	(4)
IRS P USD 10Y 100BPS R 1.430%	0.00	-	7/30/2015	(2,800)	(17)	(0)
IRS P USD 10Y 100BPS R 1.540%	0.13	-	1/29/2016	(5,600)	(56)	(7)
IRS P USD 10Y 100BPS R 1.590%	0.00	-	7/30/2015	(2,800)	(26)	(0)
IRS P USD 10Y 100BPS R 1.750%	0.00	-	7/30/2015	2,800	39	0
IRS P USD 10Y 283BPS P 2.58%	3.67	-	5/23/2016	12,500	353	459
IRS P USD 10Y 320 BPS P 2.58%	3.60	-	5/12/2016	5,400	173	194
IRS P USD 1Y 10BPS R .66%	0.06	-	1/19/2016	(11,100)	(11)	(6)
IRS P USD 1Y 11BPS R .65%	0.05	-	1/19/2016	(22,200)	(24)	(12)
IRS P USD 1Y 6BPS R .5%	0.02	-	1/19/2016	(22,200)	(13)	(5)
IRS P USD 1Y 6BPS R .52%	0.03	-	1/19/2016	(11,100)	(7)	(3)
IRS P USD 2Y 100 BPS R .730%	0.05	-	1/29/2016	(60,600)	(86)	(30)
IRS P USD 2Y 100 BPS R .915%	0.11	-	1/29/2016	(60,600)	(148)	(70)
IRS P USD 2Y 100BPS R 1.100%	0.22	-	1/29/2016	60,600	228	135
IRS P USD 2Y 100BPS R1.600%	0.45	-	1/30/2018	(11,200)	(101)	(51)
IRS P USD 2Y 14BPS R 2.1%	0.79	-	1/30/2018	11,200	159	89
IRS P USD 2Y 16BPS R .7%	0.04	-	1/19/2016	(11,300)	(17)	(5)
IRS P USD 2Y 27BPS R .9%	0.11	-	1/19/2016	(11,300)	(31)	(12)
IRS P USD 3Y 17BPS R .85%	0.00	-	7/20/2015	(11,300)	(19)	(0)
IRS P USD 3Y 30BPS R 1%	0.01	-	7/20/2015	(11,300)	(34)	(1)
IRS P USD 3Y 46BPS R 1.15% 201	0.05	-	7/20/2015	11,300	53	6
IRS P USD 5Y 100BPS R 1.100%	0.08	-	1/29/2016	(5,600)	(21)	(5)
IRS P USD 5Y 100BPS R 1.300%	0.16	-	1/29/2016	(5,600)	(32)	(9)
IRS P USD 5Y 100BPS R 1.500%	0.30	-	1/29/2016	5,600	50	17
IRS P USD2Y 100BPS R 1.100%	0.22	-	1/30/2018	(11,200)	(58)	(25)
IRS R 1.750% P US0003M 2/02/26	0.26	-	1/29/2016	5,600	87	15
IRS R US0003M P 2.5% 9/23/20	0.09	-	9/21/2015	(35,000)	(665)	(31)

SOUTH CAROLINA RETIREMENT SYSTEM INVESTMENT COMMISSION

APPENDIX D
SOUTH CAROLINA RETIREMENT SYSTEMS
FIXED INCOME HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
IRS R US0003M P 3.45% 09/23/45	0.66	-	9/21/2015	8,400	670	55
IRS R US0003M P 3.45% CBK	0.66	-	9/21/2015	4,400	364	29
IRS_P US0003M R 3ML 2.5% CBK	0.09	-	9/21/2015	(20,200)	(381)	(18)
JABIL CIRCUIT INC	113.25	8.25	3/15/2018	1,735	2,094	1,965
JOHN DEERE CAPITAL CORP	99.99	0.51	12/15/2017	2,000	2,000	2,000
JOHNSON & JOHNSON	103.78	3.38	12/5/2023	3,000	3,155	3,113
JOHNSON CONTROLS INC	109.78	5.00	3/30/2020	1,000	995	1,098
JP MORGAN CHASE C PLSD A2 144A	102.62	3.36	11/13/2028	1,400	1,400	1,437
JP MORGAN CHASE CAPITAL XXIII	79.25	0.01	5/15/2077	1,500	1,205	1,189
JP MORGAN CHASE CO WLDN A 144A	103.76	3.91	5/5/2030	1,979	2,099	2,053
JP MORGAN CHASE COM C3 A3 144A	106.51	4.39	2/15/2046	4,700	4,741	5,006
JP MORGAN CHASE COM C4 A3 144A	106.05	4.11	7/15/2046	7,300	7,373	7,742
JP MORGAN CHASE COMME LDPX A1A	105.66	5.44	1/15/2049	1,759	1,962	1,859
JP MORGAN CHASE COMMER CB15 A4	102.72	5.81	6/12/2043	1,941	2,199	1,993
JP MORGAN CHASE COMMER LDPX A3	104.63	5.42	1/15/2049	3,079	3,325	3,221
JP MORGAN MORTGAGE TRUS A1 7A1	98.97	2.56	7/25/2035	313	295	310
JPMBB COMMERCIAL MORTGA C22 A4	103.63	3.80	9/15/2047	1,290	1,347	1,337
JPMORGAN CHASE & CO	99.65	1.70	3/1/2018	1,540	1,540	1,535
JPMORGAN CHASE & CO	110.15	6.00	1/15/2018	1,555	1,853	1,713
JPMORGAN CHASE & CO	108.17	4.63	5/10/2021	2,249	2,438	2,433
JPMORGAN CHASE & CO	107.04	4.35	8/15/2021	2,478	2,658	2,652
JPMORGAN CHASE & CO	100.31	1.80	1/25/2018	463	466	464
JPMORGAN CHASE & CO	98.27	2.25	1/23/2020	16,500	16,500	16,214
JPMORGAN CHASE & CO	98.27	2.25	1/23/2020	2,205	2,189	2,167
JPMORGAN CHASE & CO	97.21	4.95	6/1/2045	435	432	423
JPMORGAN CHASE & CO	97.21	4.95	6/1/2045	2,546	2,495	2,475
JPMORGAN CHASE & CO	100.11	2.75	6/23/2020	1,240	1,238	1,241
JPMORGAN CHASE & CO	101.01	2.00	8/15/2017	1,300	1,320	1,313
JPMORGAN CHASE & CO	99.12	2.20	10/22/2019	445	444	441
JPMORGAN CHASE & CO	100.14	0.90	2/26/2016	2,800	2,800	2,804
JPMORGAN CHASE & CO	100.66	1.18	1/25/2018	1,710	1,710	1,721
JPMORGAN CHASE & CO	99.26	0.05	12/29/2049	2,700	2,700	2,680
KENNAMETAL INC	99.38	2.65	11/1/2019	3,000	2,996	2,982
KILROY REALTY LP	101.15	5.00	11/3/2015	2,200	2,199	2,225
KIMBERLY-CLARK CORP	96.66	2.65	3/1/2025	180	179	174
KINDER MORGAN ENERGY PARTNERS	98.68	4.30	5/1/2024	990	994	977
KINDER MORGAN ENERGY PARTNERS	108.71	5.30	9/15/2020	2,600	2,599	2,827
KINDER MORGAN ENERGY PARTNERS	102.70	6.55	9/15/2040	40	46	41
KINDER MORGAN ENERGY PARTNERS	101.44	3.50	3/1/2016	300	300	304
KINDER MORGAN ENERGY PARTNERS	97.79	3.95	9/1/2022	205	206	200
KINDER MORGAN ENERGY PARTNERS	94.18	3.45	2/15/2023	1,000	996	942
KINDER MORGAN ENERGY PARTNERS	87.00	5.00	8/15/2042	170	166	148
KINDER MORGAN ENERGY PARTNERS	93.23	3.50	9/1/2023	60	57	56
KINDER MORGAN ENERGY PARTNERS	98.60	3.50	3/1/2021	580	586	572
KINDER MORGAN ENERGY PARTNERS	90.84	5.40	9/1/2044	1,040	1,017	945
KINDER MORGAN INC/DE	99.89	3.05	12/1/2019	1,019	1,025	1,018
KRAFT FOODS GROUP INC	117.56	6.50	2/9/2040	1,366	1,623	1,606
L-3 COMMUNICATIONS CORP	108.36	5.20	10/15/2019	422	468	457
LABORATORY CORP OF AMERICA HOL	108.19	4.63	11/15/2020	2,000	1,991	2,164
LAS VEGAS VLY NV WTR DIST	110.42	5.00	6/1/2039	1,260	1,451	1,391
LB-UBS COMMERCIAL MORTGA C4 AM	104.14	6.05	6/15/2038	2,595	2,813	2,702
LB-UBS COMMERCIAL MORTGA C6 AM	107.00	6.11	7/15/2040	1,670	1,814	1,787
LB-UBS COMMERCIAL MORTGA C7 A3	104.41	5.35	11/15/2038	1,750	1,769	1,827
LCM IX LP 9A A 144A	100.02	1.48	7/14/2022	784	784	784
LIFE TECHNOLOGIES CORP	110.02	5.00	1/15/2021	2,000	2,189	2,200
LLOYDS BANK PLC	99.90	1.75	5/14/2018	2,380	2,378	2,378
LLOYDS BANK PLC 144A	143.00	0.12	12/29/2049	12,300	12,300	17,589

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LOCKHEED MARTIN CORP	92.48	3.60	3/1/2035	210	208	194
LOCKHEED MARTIN CORP	89.15	3.80	3/1/2045	155	153	138
LONG BEACH MORTGAGE LOA WL2 M1	99.01	0.66	8/25/2035	2,519	2,499	2,494
LOS ANGELES CNTY CA PUBLIC WKS	134.91	7.62	8/1/2040	3,300	3,300	4,452
LOWE'S COS INC	103.10	4.65	4/15/2042	550	578	567
LOWE'S COS INC	96.69	4.25	9/15/2044	325	324	314
LYB INTERNATIONAL FINANCE BV	102.34	4.00	7/15/2023	425	438	435
LYB INTERNATIONAL FINANCE BV	97.16	4.88	3/15/2044	1,064	1,042	1,034
MANULIFE FINANCIAL CORP	100.51	3.40	9/17/2015	2,375	2,478	2,387
MANULIFE FINANCIAL CORP	110.85	4.90	9/17/2020	1,055	1,137	1,169
MARATHON OIL CORP	109.82	5.90	3/15/2018	1,330	1,588	1,461
MARATHON OIL CORP	99.98	0.90	11/1/2015	1,000	1,000	1,000
MARATHON OIL CORP	94.79	2.80	11/1/2022	500	499	474
MARATHON PETROLEUM CORP	91.27	4.75	9/15/2044	520	515	475
MASSACHUSETTS INSTITUTE OF TEC	100.52	4.68	7/1/2114	865	865	870
MASSACHUSETTS ST SCH BLDG AUTH	110.79	5.00	10/15/2041	560	598	620
MCDONALD'S CORP	97.56	4.60	5/26/2045	205	205	200
MCKESSON CORP	109.79	4.75	3/1/2021	500	498	549
MEDTRONIC INC 144A	99.66	3.50	3/15/2025	1,010	1,005	1,007
MEDTRONIC INC 144A	99.66	3.50	3/15/2025	500	512	498
MEDTRONIC INC 144A	101.24	4.63	3/15/2045	1,095	1,098	1,109
MEDTRONIC INC 144A	101.00	1.09	3/15/2020	2,000	2,000	2,020
MEMORIAL SLOAN-KETTERING CANCER	90.30	4.20	7/1/2055	371	370	335
MERCK & CO INC	95.89	2.75	2/10/2025	330	329	316
MERCK & CO INC	89.34	3.70	2/10/2045	515	512	460
MERCK & CO INC	100.34	0.64	5/18/2018	500	501	502
MERCK & CO INC	100.34	0.64	5/18/2018	1,915	1,915	1,922
MERRILL LYNCH MORTGAGE IN 3 4A	93.30	0.44	11/25/2035	684	633	638
MERRILL LYNCH MORTGAGE IN D A1	99.54	0.85	9/25/2029	325	306	323
MET SAINT LOUIS MO SWR DIST WS	110.71	5.00	5/1/2042	560	616	620
METLIFE INC	91.85	4.05	3/1/2045	810	772	744
METLIFE INC	99.13	0.05	12/29/2049	745	745	738
METLIFE INC	99.13	0.05	12/29/2049	2,700	2,700	2,676
MEXICO GOVERNMENT INTERNATIONAL	102.00	3.50	1/21/2021	307	315	313
MICROSOFT CORP	91.42	3.50	2/12/2035	295	292	270
MICROSOFT CORP	90.16	3.75	2/12/2045	320	318	289
ML-CFC COMMERCIAL MORTGA 4 A1A	104.40	5.17	12/12/2049	1,073	1,198	1,121
MONSANTO CO	99.66	0.48	11/7/2016	500	500	498
MORGAN STANLEY	100.68	2.13	4/25/2018	473	478	476
MORGAN STANLEY	101.11	3.75	2/25/2023	1,145	1,125	1,158
MORGAN STANLEY	105.50	4.75	3/22/2017	1,220	1,304	1,287
MORGAN STANLEY	93.44	4.30	1/27/2045	1,145	1,153	1,070
MORGAN STANLEY	100.11	2.80	6/16/2020	2,420	2,417	2,423
MORGAN STANLEY	100.27	1.88	1/5/2018	1,325	1,326	1,329
MORGAN STANLEY	99.82	2.65	1/27/2020	485	485	484
MORGAN STANLEY ABS CAPI HE2 M1	93.76	0.79	1/25/2035	5,500	5,230	5,157
MORGAN STANLEY BANK OF C19 A4	101.43	3.53	12/15/2047	2,550	2,626	2,586
MORGAN STANLEY CAPIT HQ11 A4FL	99.09	0.32	2/12/2044	4,630	4,585	4,588
MORGAN STANLEY CAPITA HQ11 A1A	105.27	5.42	2/12/2044	2,409	2,635	2,536
MORGAN STANLEY CAPITA HQ9 A4FL	99.54	0.34	7/12/2044	3,809	3,791	3,792
MORGAN STANLEY CAPITA T29 A4FL	102.87	2.30	1/11/2043	3,572	3,671	3,674
MRFC MORTGAGE PASS-THR TBC2 A1	94.91	0.67	6/15/2030	2,725	2,597	2,586
MRFC MORTGAGE PASS-THR TBC3 A1	95.34	0.63	12/15/2030	94	89	89
MUFG AMERICAS HOLDINGS CORP	98.81	2.25	2/10/2020	2,900	2,899	2,865
MYLAN INC	102.28	5.40	11/29/2043	305	333	312
NATIONAL ARCHIVES FACILITY TRU	115.16	8.50	9/1/2019	1,598	2,018	1,840
NATIONAL FUEL GAS CO	92.72	3.75	3/1/2023	1,000	997	927

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NAVIENT CORP	111.13	8.45	6/15/2018	4,400	4,241	4,890
NBCUNIVERSAL ENTERPRISE I 144A	100.45	0.96	4/15/2018	2,270	2,272	2,280
NBCUNIVERSAL MEDIA LLC	101.62	2.88	4/1/2016	2,000	2,051	2,032
NBCUNIVERSAL MEDIA LLC	112.31	5.15	4/30/2020	1,000	998	1,123
NBCUNIVERSAL MEDIA LLC	108.31	4.38	4/1/2021	4,400	4,399	4,766
NEW JERSEY ST HLTH CARE FACS F	106.18	5.00	7/1/2044	480	531	510
NEW JERSEY ST TRANSPRTN TRUSTF	101.97	5.00	6/15/2036	2,445	2,605	2,493
NEW YORK CITY NY MUNI WTR FINA	109.54	5.00	6/15/2047	475	502	520
NEW YORK ST URBAN DEV CORP REV	118.83	5.00	3/15/2024	1,115	1,308	1,325
NEWMONT MINING CORP	95.43	3.50	3/15/2022	2,000	1,974	1,909
NEXTGEAR FLOORPLAN M 1A A 144A	100.34	1.92	10/15/2019	2,550	2,550	2,559
NOBLE ENERGY INC	97.43	5.25	11/15/2043	1,526	1,499	1,487
NOBLE ENERGY INC	97.43	5.25	11/15/2043	700	697	682
NORTHROP GRUMMAN CORP	87.99	3.85	4/15/2045	680	640	598
NORTHWEST FLORIDA TIMBER 144A	89.90	4.75	3/4/2029	580	571	521
NOVASTAR MORTGAGE FUNDING 3 M1	91.21	0.64	1/25/2036	1,000	922	912
OBP DEPOSITOR LLC T OBP A 144A	109.98	4.65	7/15/2045	2,450	2,538	2,695
ODEBRECHT DRILLING NORBE 144A	77.00	6.35	6/30/2022	1,148	1,146	884
OHA INTREPID LEVER 1AR AR 144A	100.06	1.20	4/20/2021	2,702	2,702	2,703
OMNICOM GROUP INC	103.65	5.90	4/15/2016	1,800	2,038	1,866
ONCOR ELECTRIC DELIVERY CO LLC	111.40	5.30	6/1/2042	795	885	886
ONE GAS INC	104.91	4.66	2/1/2044	380	380	399
ONEMAIN FINANCIAL IS 1A A 144A	101.42	3.19	3/18/2026	3,660	3,659	3,712
ONEMAIN FINANCIAL IS 2A A 144A	100.53	2.47	9/18/2024	3,505	3,504	3,524
OPTION ONE MORTGAGE ACCEP 6 A2	93.51	0.99	11/25/2032	16	10	15
ORACLE CORP	98.61	4.30	7/8/2034	760	760	749
ORACLE CORP	98.61	4.30	7/8/2034	1,060	1,051	1,045
ORACLE CORP	99.15	4.50	7/8/2044	320	319	317
ORACLE CORP	101.22	2.80	7/8/2021	1,380	1,378	1,397
ORACLE CORP	92.92	4.38	5/15/2055	775	772	720
OWENS CORNING	101.36	4.20	12/15/2022	500	500	507
PACIFICORP	117.93	5.75	4/1/2037	890	1,141	1,050
PACIFICORP	95.73	4.10	2/1/2042	1,245	1,281	1,192
PANAMA GOVERNMENT INTERNATIONA	100.50	4.00	9/22/2024	735	730	739
PANTHER CDO V BV A A1 144A	106.57	0.36	10/15/2084	1,715	1,797	1,828
PATRONS' LEGACY 144A	96.92	5.78	12/23/2063	8,488	8,318	8,227
PATRONS' LEGACY 144A	97.74	5.65	12/17/2053	10,623	10,520	10,383
PENTAIR FINANCE SA	99.11	2.65	12/1/2019	3,000	2,993	2,973
PENTAIR FINANCE SA	96.36	3.15	9/15/2022	2,000	2,014	1,927
PERRIGO FINANCE PLC	98.74	3.90	12/15/2024	665	690	657
PERUVIAN GOVERNMENT INTERNATIO	111.50	5.63	11/18/2050	309	357	345
PETROBRAS GLOBAL FINANCE BV	99.08	5.75	1/20/2020	1,200	1,150	1,189
PETROBRAS GLOBAL FINANCE BV	99.08	5.75	1/20/2020	3,435	3,845	3,404
PETROBRAS GLOBAL FINANCE BV	100.43	3.88	1/27/2016	2,600	2,569	2,611
PETROBRAS GLOBAL FINANCE BV	98.92	3.50	2/6/2017	500	483	495
PETROBRAS GLOBAL FINANCE BV	98.82	2.00	5/20/2016	200	194	198
PETROBRAS GLOBAL FINANCE BV	87.12	4.38	5/20/2023	3,900	3,266	3,398
PETROBRAS GLOBAL FINANCE BV	98.61	3.25	3/17/2017	2,800	2,656	2,761
PETROBRAS GLOBAL FINANCE BV	95.08	4.88	3/17/2020	600	548	571
PETROBRAS GLOBAL FINANCE BV	98.22	2.64	3/17/2017	800	755	786
PETROLEOS MEXICANOS	117.16	8.00	5/3/2019	150	192	176
PETROLEOS MEXICANOS	111.75	6.00	3/5/2020	115	134	129
PETROLEOS MEXICANOS	104.00	6.50	6/2/2041	1,555	1,704	1,617
PETROLEOS MEXICANOS 144A	93.37	5.63	1/23/2046	1,014	1,007	947
PFIZER INC	97.72	4.30	6/15/2043	325	330	318
PFIZER INC	98.65	4.40	5/15/2044	310	325	306
PFS FINANCING CORP AA A 144A	99.98	0.81	4/15/2020	3,915	3,915	3,914

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PFS FINANCING CORP BA A 144A	99.59	0.79	10/15/2019	3,575	3,575	3,560
PHARMACEUTICAL PRODUCT 1/13	99.77	-	12/5/2018	2,408	2,408	2,403
PHILIP MORRIS INTERNATIONAL IN	97.44	4.50	3/20/2042	325	344	317
PHILIP MORRIS INTERNATIONAL IN	88.78	3.88	8/21/2042	40	39	36
PHILIP MORRIS INTERNATIONAL IN	92.26	4.13	3/4/2043	1,240	1,202	1,144
PHILIP MORRIS INTERNATIONAL IN	98.44	3.25	11/10/2024	2,400	2,420	2,363
PHILLIPS 66	95.51	4.88	11/15/2044	77	78	74
PIONEER NATURAL RESOURCES CO	108.14	6.65	3/15/2017	2,600	2,816	2,812
PLAINS ALL AMERICAN PIPELINE L	108.79	5.00	2/1/2021	2,000	2,352	2,176
PLAINS ALL AMERICAN PIPELINE L	100.66	3.65	6/1/2022	580	599	584
PLAINS ALL AMERICAN PIPELINE L	93.86	2.85	1/31/2023	1,000	998	939
PORT AUTH OF NEW YORK & NEW JE	120.39	5.86	12/1/2024	6,600	6,600	7,946
PRECISION CASTPARTS CORP	95.86	2.50	1/15/2023	1,000	994	959
PROGRESS ENERGY INC	102.52	5.63	1/15/2016	2,625	2,931	2,691
PROGRESS ENERGY INC	107.03	4.40	1/15/2021	1,000	996	1,070
PRUDENTIAL FINANCIAL INC	112.23	5.90	3/17/2036	863	975	969
PRUDENTIAL FINANCIAL INC	98.86	3.50	5/15/2024	885	881	875
PUBLIC SERVICE CO OF OKLAHOMA	110.98	5.15	12/1/2019	250	276	277
QUALCOMM INC	97.45	3.45	5/20/2025	1,250	1,246	1,218
QUALCOMM INC	95.96	4.80	5/20/2045	5,400	5,371	5,182
RBSCF TRUST 2009- RR2 WBB 144A	106.03	5.95	2/16/2051	620	549	657
RBSCF TRUST 2010 RR3 JPMA 144A	103.37	5.42	1/16/2049	3,263	3,309	3,373
RBSCF TRUST 2010 RR3 MSCA 144A	104.09	6.10	6/16/2049	7,407	7,746	7,710
RBSCF TRUST 2010 RR4 CMLA 144A	103.78	6.24	12/16/2049	2,130	2,312	2,210
RENAISSANCE HOME EQUITY L 4 A1	95.49	0.71	3/25/2034	587	543	560
REPUBLIC SERVICES INC	96.18	3.20	3/15/2025	590	588	567
RESIDENTIAL ASSET SECUR A7 A10	98.55	1.68	7/25/2033	512	495	504
REYNOLDS AMERICAN INC	104.89	5.85	8/15/2045	2,800	2,785	2,937
REYNOLDS AMERICAN INC	101.88	4.45	6/12/2025	685	692	698
REYNOLDS AMERICAN INC	101.88	4.45	6/12/2025	3,000	2,991	3,056
RIO TINTO FINANCE USA PLC	96.82	2.88	8/21/2022	3,000	2,961	2,904
RJ REYNOLDS TOBACCO CO/NC	97.19	3.75	5/20/2023	1,520	1,534	1,477
ROYAL BANK OF CANADA	99.19	1.88	2/5/2020	5,000	4,999	4,960
ROYAL BANK OF CANADA	100.74	2.20	9/23/2019	3,129	3,129	3,152
ROYAL BANK OF CANADA	100.00	0.54	10/13/2017	1,800	1,800	1,800
ROYAL BANK OF SCOTLAND GROUP P	105.89	6.00	12/19/2023	625	668	662
ROYAL BANK OF SCOTLAND GROUP P	107.68	6.13	12/15/2022	75	81	81
ROYAL BANK OF SCOTLAND GROUP P	99.88	5.13	5/28/2024	1,315	1,305	1,313
SANTANDER DRIVE AUTO 2A E 144A	104.31	5.95	4/15/2019	4,255	4,438	4,438
SANTANDER DRIVE AUTO A C 144A	102.08	3.12	10/15/2019	3,085	3,085	3,149
SANTANDER DRIVE AUTO REC 4 A2A	99.92	0.67	1/16/2018	2,666	2,666	2,664
SANTANDER DRIVE AUTO REC 5 A2A	99.83	0.72	4/16/2018	3,371	3,371	3,365
SANTANDER DRIVE AUTO RECE 3 A3	100.12	1.49	6/17/2019	4,015	4,015	4,020
SANTANDER DRIVE AUTO RECEI 1 B	100.00	1.16	1/15/2019	3,159	3,159	3,159
SANTANDER DRIVE AUTO RECEI 1 B	100.32	1.59	10/15/2018	3,465	3,465	3,476
SANTANDER DRIVE AUTO RECEI 3 D	99.34	2.65	8/17/2020	3,285	3,291	3,263
SANTANDER DRIVE AUTO RECEI 5 C	101.21	2.25	6/17/2019	2,685	2,685	2,717
SANTANDER DRIVE AUTO RECEI 6 C	100.44	1.94	3/15/2018	2,770	2,770	2,782
SANTANDER HOLDINGS USA INC/PA	98.31	2.65	4/17/2020	290	289	285
SCRIPPS NETWORKS INTERACTIVE I	102.00	2.70	12/15/2016	2,092	2,089	2,134
SEAGATE HDD CAYMAN	104.25	3.75	11/15/2018	1,140	1,140	1,188
SEQUOIA MORTGAGE TRUST 2 3 1A1	93.03	0.39	7/20/2036	1,810	1,473	1,684
SEQUOIA MORTGAGE TRUST 20 2 A1	92.43	0.41	3/20/2035	5,759	5,350	5,323
SFAVE COMMERCIAL 5AVE A2B 144A	95.67	4.14	1/5/2035	1,765	1,835	1,688
SHELL INTERNATIONAL FINANCE BV	102.18	4.55	8/12/2043	485	482	496
SHELL INTERNATIONAL FINANCE BV	97.89	4.13	5/11/2035	470	466	460
SHELL INTERNATIONAL FINANCE BV	98.71	4.38	5/11/2045	785	783	775

APPENDIX D
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SHELL INTERNATIONAL FINANCE BV	99.79	2.13	5/11/2020	365	364	364
SIMON PROPERTY GROUP LP	101.50	3.38	3/15/2022	420	440	426
SIMON PROPERTY GROUP LP	99.36	3.38	10/1/2024	345	359	343
SINOPEC GROUP OVERSEAS DE 144A	98.49	2.50	4/28/2020	1,000	996	985
SKY PLC 144A	97.63	3.75	9/16/2024	340	339	332
SKY PLC 144A	99.32	2.63	9/16/2019	275	275	273
SL GREEN REALTY CORP	119.14	7.75	3/15/2020	2,700	2,740	3,217
SL GREEN REALTY CORP	102.11	4.50	12/1/2022	2,400	2,400	2,451
SLM PRIVATE EDUCATIO D A2 144A	102.71	2.95	2/15/2046	1,492	1,536	1,532
SLM STUDENT LOAN TRU 5 A5 REGS	109.23	0.26	6/17/2024	703	813	768
SLM STUDENT LOAN TRUST 20 2 A5	109.47	0.18	1/25/2024	477	571	522
SLOVENIA GOVERNMENT INTER REGS	110.90	5.50	10/26/2022	3,800	4,144	4,214
SLOVENIA GOVERNMENT INTER REGS	113.15	5.85	5/10/2023	5,900	6,634	6,676
SLOVENIA GOVERNMENT INTER REGS	109.00	5.25	2/18/2024	900	975	981
SOCIETE GENERALE SA 144A	94.03	4.25	4/14/2025	1,600	1,575	1,504
SOCIETE GENERALE SA 144A	94.03	4.25	4/14/2025	335	330	315
SOUTH AFRICA GOVERNMENT INTERN	99.73	5.38	7/24/2044	515	506	514
SOUTHWESTERN ELECTRIC POWER CO	103.11	3.55	2/15/2022	4,000	4,047	4,124
SOUTHWESTERN ENERGY CO	98.09	4.10	3/15/2022	1,000	999	981
SPAIN GOVERNMENT BOND 144A	125.69	3.80	4/30/2024	600	748	754
SPAIN GOVERNMENT BOND 144A	104.84	1.60	4/30/2025	500	524	524
SPECIALTY UNDERWRITING AB2 M1	95.13	0.64	6/25/2036	1,500	1,446	1,427
STANDARD CHARTERED PLC 144A	98.22	2.25	4/17/2020	1,110	1,109	1,090
STARBUCKS CORP	99.72	2.70	6/15/2022	2,100	2,100	2,094
STARBUCKS CORP	98.61	4.30	6/15/2045	2,700	2,689	2,663
STATE GRID OVERSEAS INVES 144A	98.06	3.13	5/22/2023	800	806	784
STATE GRID OVERSEAS INVES REGS	98.06	3.13	5/22/2023	2,500	2,519	2,452
STATE STREET CAPITAL TRUST IV	87.25	0.01	6/1/2077	675	582	589
STATE STREET CORP	103.30	3.70	11/20/2023	920	918	950
STATE STREET CORP	100.13	0.05	12/29/2049	375	375	375
STATOIL ASA	96.37	2.45	1/17/2023	1,840	1,834	1,773
STATOIL ASA	99.86	0.74	11/8/2018	500	500	499
STATOIL ASA	99.58	0.48	11/9/2017	2,000	2,000	1,992
STONE TOWER CLO VI 6A A2A 144A	99.22	0.49	4/17/2021	2,496	2,474	2,477
STRIPS 2012-1 LTD 1A A 144A	99.00	1.50	12/25/2044	634	627	628
STRUCTURED ADJUSTABLE R 12 7A1	99.68	2.70	9/25/2034	2,861	2,874	2,852
STRUCTURED ADJUSTABLE RA 12 9A	99.18	2.47	9/25/2034	5,278	5,281	5,234
STRUCTURED ASSET SE 11 A1 144A	98.50	2.65	10/28/2035	106	75	104
STRUCTURED ASSET SECUR BC3 2A2	96.55	0.33	5/25/2047	5,296	5,182	5,113
SUNOCO LOGISTICS PARTNERS OPER	94.64	3.45	1/15/2023	415	413	393
SUNOCO LOGISTICS PARTNERS OPER	91.29	5.35	5/15/2045	285	303	260
SWEDBANK AB 144A	99.33	2.20	3/4/2020	725	725	720
SYNCHRONY CREDIT CARD MAST 2 A	99.94	1.60	4/15/2021	4,095	4,094	4,093
SYNCHRONY FINANCIAL	98.78	2.70	2/3/2020	145	145	143
TALISMAN ENERGY INC	95.25	5.85	2/1/2037	1,035	988	986
TCI COMMUNICATIONS INC	100.63	8.75	8/1/2015	2,345	2,882	2,360
TECO FINANCE INC	111.46	5.15	3/15/2020	500	498	557
TECO FINANCE INC	100.27	0.87	4/10/2018	600	600	602
TEVA PHARMACEUTICAL FINANCE CO	96.60	2.95	12/18/2022	650	654	628
TEXTRON INC	98.44	3.88	3/1/2025	1,998	1,977	1,967
THERMO FISHER SCIENTIFIC INC	97.50	3.15	1/15/2023	500	497	487
TIME WARNER CABLE INC	107.96	5.00	2/1/2020	890	962	961
TIME WARNER CABLE INC	103.25	4.13	2/15/2021	630	652	650
TIME WARNER CABLE INC	81.57	4.50	9/15/2042	219	186	179
TIME WARNER INC	97.52	3.55	6/1/2024	1,773	1,733	1,729
TIME WARNER INC	97.01	4.85	7/15/2045	2,186	2,131	2,121
TOLL BROTHERS FINANCE CORP	113.50	8.91	10/15/2017	3,700	3,793	4,200

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TOTAL CAPITAL INTERNATIONAL SA	100.87	2.75	6/19/2021	835	833	842
TRANSCANADA PIPELINES LTD	131.49	7.63	1/15/2039	530	745	697
TRANSCANADA PIPELINES LTD	99.15	4.63	3/1/2034	200	209	198
TRANSOCEAN INC	92.63	6.50	11/15/2020	570	645	528
TURKEY GOVERNMENT INTERNATIONA	108.25	5.75	3/22/2024	2,895	3,195	3,134
U S TREASURY BOND	146.50	7.63	2/15/2025	8,000	12,118	11,720
U S TREASURY BOND	138.70	6.13	11/15/2027	5,400	7,460	7,490
U S TREASURY BOND	138.70	6.13	11/15/2027	4,555	6,410	6,318
U S TREASURY BOND	129.57	4.75	2/15/2037	7,360	10,767	9,536
U S TREASURY BOND	107.80	3.50	2/15/2039	9,000	9,778	9,702
U S TREASURY BOND	120.67	4.25	5/15/2039	12,835	17,066	15,488
U S TREASURY BOND	127.52	4.63	2/15/2040	11,500	16,019	14,665
U S TREASURY BOND	123.59	4.38	5/15/2041	9,500	12,916	11,741
U S TREASURY BOND	100.53	3.13	2/15/2042	6,000	5,984	6,032
U S TREASURY BOND	100.53	3.13	2/15/2042	5,800	5,976	5,831
U S TREASURY BOND	97.98	3.00	5/15/2042	200	219	196
U S TREASURY BOND	93.04	2.75	8/15/2042	500	520	465
U S TREASURY BOND	93.03	2.75	11/15/2042	29,500	30,786	27,444
U S TREASURY BOND	95.30	2.88	5/15/2043	1,400	1,443	1,334
U S TREASURY BOND	95.30	2.88	5/15/2043	12,500	12,037	11,912
U S TREASURY BOND	112.48	3.75	11/15/2043	440	465	495
U S TREASURY BOND	112.48	3.75	11/15/2043	1,700	2,066	1,912
U S TREASURY BOND	105.04	3.38	5/15/2044	3,970	3,947	4,170
U S TREASURY BOND	100.16	3.13	8/15/2044	700	806	701
U S TREASURY BOND	88.01	2.50	2/15/2045	78,600	78,170	69,174
U S TREASURY BOND	88.01	2.50	2/15/2045	6,300	6,221	5,545
U S TREASURY BOND	88.01	2.50	2/15/2045	15	13	13
U S TREASURY BOND	98.00	3.00	5/15/2045	18,825	18,710	18,449
U S TREASURY NOTE	100.98	1.50	12/31/2018	7,480	7,438	7,554
U S TREASURY NOTE	103.82	2.75	2/15/2024	103,400	107,000	107,350
U S TREASURY NOTE	101.20	1.63	3/31/2019	5,880	5,855	5,950
U S TREASURY NOTE	100.54	2.38	8/15/2024	24,000	23,989	24,129
U S TREASURY NOTE	101.00	2.13	9/30/2021	23,635	23,753	23,871
U S TREASURY NOTE	100.23	0.88	10/15/2017	9,645	9,641	9,667
U S TREASURY NOTE	105.71	4.63	11/15/2016	15,635	16,918	16,528
U S TREASURY NOTE	97.16	2.00	2/15/2025	8,200	8,267	7,967
U S TREASURY NOTE	99.13	1.38	2/29/2020	19,805	19,700	19,633
U S TREASURY NOTE	101.63	2.63	2/29/2016	12,500	12,768	12,703
U S TREASURY NOTE	106.96	3.13	5/15/2021	20,500	21,783	21,927
U S TREASURY NOTE	101.13	2.13	8/15/2021	21,000	21,156	21,236
U S TREASURY NOTE	102.01	1.75	10/31/2018	38,500	39,144	39,273
U S TREASURY NOTE	100.18	2.00	11/15/2021	11,900	12,107	11,921
U S TREASURY NOTE	100.57	1.38	12/31/2018	2,800	2,828	2,816
U S TREASURY NOTE	100.54	0.88	2/28/2017	34,500	34,640	34,686
U S TREASURY NOTE	100.77	1.00	3/31/2017	20,200	20,354	20,355
U S TREASURY NOTE	99.19	1.13	5/31/2019	18,000	17,871	17,854
U S TREASURY NOTE	99.98	0.63	5/31/2017	7,610	7,605	7,609
U S TREASURY NOTE	96.66	1.63	11/15/2022	9,400	9,276	9,086
U S TREASURY NOTE	99.57	0.63	11/30/2017	4,925	4,847	4,904
U S TREASURY NOTE	98.24	1.13	12/31/2019	19,500	19,247	19,157
U S TREASURY NOTE	99.60	0.75	2/28/2018	12,440	12,286	12,390
U S TREASURY NOTE	99.49	0.75	3/31/2018	20,400	20,259	20,296
U S TREASURY NOTE	100.27	0.63	7/15/2016	24,500	24,564	24,567
U S TREASURY NOTE	102.09	2.25	4/30/2021	27,500	27,971	28,076
U S TREASURY NOTE	100.47	0.88	5/15/2017	19,900	19,987	19,993
U S TREASURY NOTE	100.16	0.50	6/30/2016	18,000	18,031	18,030
U S TREASURY NOTE	101.24	2.13	6/30/2021	16,725	16,680	16,933

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U S TREASURY NOTE	100.85	1.63	7/31/2019	16,500	16,541	16,641
U S TREASURY NOTE	98.19	2.13	5/15/2025	8,000	7,810	7,855
U S TREASURY NOTE	98.19	2.13	5/15/2025	15,500	15,100	15,219
U S TREASURY NOTE	98.19	2.13	5/15/2025	17,300	17,127	16,987
U S TREASURY NOTE	98.89	1.88	5/31/2022	36,575	36,495	36,169
U S TREASURY NOTE	100.42	2.13	6/30/2022	44,730	44,650	44,919
U S TREASURY NOTE	99.96	0.63	6/30/2017	4,105	4,102	4,103
UBS AG/STAMFORD CT	99.30	2.35	3/26/2020	740	737	735
UBS AG/STAMFORD CT	99.30	2.35	3/26/2020	871	865	865
UBS AG/STAMFORD CT	99.74	0.84	6/1/2017	8,700	8,700	8,677
UBS AG/STAMFORD CT	99.71	1.13	6/1/2020	3,100	3,100	3,091
UNION PACIFIC CORP	87.94	3.88	2/1/2055	287	260	252
UNION PACIFIC RAILROAD CO 2014	99.63	3.23	5/14/2026	599	599	596
UNITED TECHNOLOGIES CORP	101.59	4.50	6/1/2042	1,059	1,083	1,076
UNITED TECHNOLOGIES CORP	100.31	1.78	5/4/2018	1,650	1,656	1,655
UNITEDHEALTH GROUP INC	94.49	4.25	3/15/2043	820	813	775
UNIV OF CALIFORNIA CA REVENUES	89.65	4.77	5/15/2115	631	624	566
UNIV OF CALIFORNIA CA REVENUES	90.35	4.86	5/15/2112	275	253	248
URUGUAY GOVERNMENT INTERNATION	105.00	4.50	8/14/2024	455	484	478
US 10YR TREAS NTS FUT SEP 15	50.00	-	7/24/2015	(0)	(54)	(64)
US 10YR TREAS NTS FUT SEP 15	68.75	-	7/24/2015	(0)	(40)	(43)
US 10YR TREAS NTS FUT SEP 15	37.50	-	7/24/2015	(0)	(32)	(29)
US 10YR TREAS NTS FUT SEP 15	53.13	-	7/24/2015	(0)	(26)	(23)
US 10YR TREAS NTS FUTURE (CBT)	35.94	-	7/24/2015	(0)	(25)	(23)
US 10YR TREAS NTS FUTURE (CBT)	126.17	-	9/21/2015	0	-	5
US 10YR TREAS NTS FUTURE (CBT)	126.17	-	9/21/2015	(0)	-	269
US 2YR TREAS NTS FUTURE (CBT)	109.47	-	9/30/2015	0	-	86
US 5YR TREAS NTS FUTURE (CBT)	119.26	-	9/30/2015	(0)	-	(57)
US 5YR TREAS NTS FUTURE (CBT)	119.26	-	9/30/2015	0	-	(13)
US TREAS BD FUTURE (CBT)	150.84	-	9/21/2015	(0)	-	(137)
US TREAS-CPI INFLAT	117.64	2.38	1/15/2025	1,757	2,091	2,067
US TREAS-CPI INFLAT	114.80	2.00	1/15/2026	2,146	2,491	2,463
US TREAS-CPI INFLAT	113.28	1.75	1/15/2028	29,023	33,512	32,877
US TREAS-CPI INFLAT	123.24	2.50	1/15/2029	22,920	28,652	28,247
US TREAS-CPI INFLAT	91.90	0.75	2/15/2042	105	108	96
US TREAS-CPI INFLAT	106.75	1.38	2/15/2044	2,030	2,435	2,167
US TREAS-CPI INFLAT	91.34	0.75	2/15/2045	3,918	3,548	3,579
US TREAS-CPI INFLAT	98.09	0.25	1/15/2025	1,099	1,095	1,078
US TREAS-CPI INFLAT	98.09	0.25	1/15/2025	5,619	5,570	5,511
US TREAS-CPI INFLAT	100.81	0.13	4/15/2020	3,132	3,172	3,157
US TREAS-CPI INFLAT	99.10	0.13	1/15/2022	4,704	4,607	4,662
US TREAS-CPI INFLAT	99.24	0.13	7/15/2022	5,967	5,980	5,922
US TREAS-CPI INFLAT	98.23	0.13	1/15/2023	6,662	6,708	6,545
US TREAS-CPI INFLAT	100.36	0.38	7/15/2023	16,062	16,049	16,120
US TREAS-CPI INFLAT	97.52	0.13	7/15/2024	46,232	45,119	45,086
US ULTRA BOND (CBT)	154.06	-	9/21/2015	(0)	-	25
VENTAS REALTY LP	98.54	3.75	5/1/2024	830	827	818
VERIZON COMMUNICATIONS INC	101.38	3.50	11/1/2021	1,000	992	1,014
VERIZON COMMUNICATIONS INC	82.53	3.85	11/1/2042	390	321	322
VERIZON COMMUNICATIONS INC	93.88	2.45	11/1/2022	2,465	2,367	2,314
VERIZON COMMUNICATIONS INC	107.87	4.50	9/15/2020	400	399	431
VERIZON COMMUNICATIONS INC	109.48	5.15	9/15/2023	500	498	547
VERIZON COMMUNICATIONS INC	109.48	5.15	9/15/2023	203	225	222
VERIZON COMMUNICATIONS INC	109.48	5.15	9/15/2023	2,100	2,167	2,299
VERIZON COMMUNICATIONS INC	99.78	2.63	2/21/2020	3,885	3,885	3,876
VERIZON COMMUNICATIONS INC	93.59	4.86	8/21/2046	280	262	262
VERIZON COMMUNICATIONS INC	91.76	5.01	8/21/2054	560	583	514

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VERIZON COMMUNICATIONS INC	98.66	3.00	11/1/2021	700	693	691
VERIZON COMMUNICATIONS INC	92.58	4.40	11/1/2034	2,195	2,193	2,032
VIRGINIA ELECTRIC & POWER CO	121.46	6.00	5/15/2037	405	530	492
VIRGINIA ELECTRIC & POWER CO	127.54	6.35	11/30/2037	75	102	96
VIRGINIA ELECTRIC & POWER CO	93.45	4.00	1/15/2043	455	463	425
VIRGINIA ELECTRIC & POWER CO	96.63	4.20	5/15/2045	415	414	401
VODAFONE GROUP PLC	91.73	2.50	9/26/2022	670	643	615
VODAFONE GROUP PLC	93.40	2.95	2/19/2023	117	112	109
VOLKSWAGEN GROUP OF AMERI 144A	99.44	2.40	5/22/2020	1,250	1,248	1,243
WACHOVIA BANK CO C32 AMFX 144A	106.13	5.70	6/15/2049	3,230	3,470	3,428
WACHOVIA BANK COMMERCIA C34 AM	107.39	5.82	5/15/2046	390	373	419
WAHA AEROSPACE BV 144A	103.75	3.93	7/28/2020	1,210	1,210	1,255
WAL-MART STORES INC	95.42	4.00	4/11/2043	335	354	320
WAMU MORTGAGE PASS-TH AR14 2A1	91.43	2.39	12/25/2035	509	463	466
WAMU MORTGAGE PASS-THROU AR6 A	94.56	0.61	5/25/2044	1,241	1,164	1,174
WELLS FARGO & CO	95.77	3.00	2/19/2025	5,700	5,581	5,459
WELLS FARGO & CO	95.77	3.00	2/19/2025	1,255	1,251	1,202
WELLS FARGO & CO	90.00	3.90	5/1/2045	925	922	832
WELLS FARGO & CO	100.28	0.91	4/23/2018	2,275	2,275	2,281
WELLS FARGO & CO	102.38	0.06	12/29/2049	1,900	1,900	1,945
WELLS FARGO MORTGAGE AR10 2A1	100.67	2.65	6/25/2035	354	344	356
WELLS FARGO MORTGAGE AR11 1A1	99.02	2.62	6/25/2035	1,777	1,787	1,759
WELLS FARGO MORTGAGE AR12 1A1	102.00	2.65	5/25/2035	5,123	5,210	5,226
WELLS FARGO MORTGAGE B AR8 2A1	100.47	2.62	6/25/2035	517	487	519
WFRBS COMMERCIAL MORTGA C20 XA	7.01	1.39	5/15/2047	22,408	1,815	1,571
WHIRLPOOL CORP	100.58	3.70	3/1/2023	500	499	503
WILLIAMS PARTNERS LP	97.10	3.60	3/15/2022	955	949	927
WILLIAMS PARTNERS LP	100.46	4.50	11/15/2023	380	385	382
WILLIAMS PARTNERS LP	98.35	4.30	3/4/2024	220	219	216
WORLD FINANCIAL NETWORK CR B A	100.00	0.61	7/15/2019	4,270	4,270	4,270
WORLD FINANCIAL NETWORK CR C C	104.18	4.55	8/15/2022	1,385	1,385	1,443
XCEL ENERGY INC	109.07	4.70	5/15/2020	1,000	997	1,091
Core Fixed Income				2,790,197	\$ 3,204,214	\$ 3,187,985
Core Fixed Income Receivable						\$ 15,805
Total Core Fixed Income						\$ 3,203,790
Global Fixed Income						
LOOMIS COLLECTIVE INVESTMENT	19.14	-		19,285	\$ 210,962	\$ 369,114
Global Fixed Income				19,285	\$ 210,962	\$ 369,114
Global Fixed Income Receivable						\$ -
Total Global Fixed Income						\$ 369,114
Mixed Credit						
ACADIA HEALTHCARE CO INC	99.25	5.13	7/1/2022	1,180	\$ 1,183	\$ 1,171
ACIS CLO 2013-2 LTD 2A C2 144A	98.79	3.49	10/14/2022	750	744	741
ACOSTA 4/15 TLB1	99.59	-	9/26/2021	2,500	2,518	2,490
ACRISURE 5/15 DELAYED TL	99.50	-	12/31/2018	99	99	98
ACRISURE 5/15 TL	99.50	-	5/13/2022	901	892	897
ADT CORP/THE	76.50	4.88	7/15/2042	1,270	1,047	972
ADVANCED DISPOSAL 2/14	98.68	-	10/9/2019	2,364	2,340	2,332
ADVANTAGE SALES 7/14 TL	99.44	-	7/23/2021	3,769	3,764	3,748
AES CORP/VA	100.00	3.28	6/1/2019	1,250	1,256	1,250
AHERN RENTALS INC 144A	98.75	7.38	5/15/2023	1,295	1,297	1,279
AIM AVIATION FINANC 1A B1 144A	99.38	5.07	2/15/2040	976	988	970
AIR CANADA 144A	106.75	7.75	4/15/2021	1,465	1,497	1,564
AIRCASTLE LTD	108.37	6.25	12/1/2019	1,160	1,264	1,257
AIRLIE CLO 2006-II L 2A C 144A	95.25	1.73	12/20/2020	5,175	4,946	4,929

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AJAX MORTGAGE LOAN TR A A 144A	99.75	3.88	11/25/2054	7,928	7,912	7,909
AKORN 11/13 COV-LITE TLB	100.06	-	4/16/2021	498	499	498
ALCOA INC	101.25	5.13	10/1/2024	1,785	1,864	1,807
ALERE 6/15 COV-LITE TLB	100.01	-	6/10/2022	2,000	1,995	2,000
ALERE INC	103.00	6.50	6/15/2020	1,025	1,065	1,056
ALERE INC 144A	101.75	6.38	7/1/2023	655	661	666
ALLY FINANCIAL INC	119.75	8.00	11/1/2031	800	998	958
ALLY FINANCIAL INC 144A	1,010.47	-		0	318	321
ALM VII R-2 LTD 7R2A C 144A	99.13	3.73	4/24/2024	2,500	2,497	2,478
ALM VIII LTD 8A B 144A	99.43	3.03	1/20/2026	500	492	497
ALTICE 1/15 (USD) TL	100.17	-	1/28/2022	500	504	501
ALTICE SA 144A	94.00	7.63	2/15/2025	930	944	874
ALTICE US FINANCE I CORP 144A	97.50	5.38	7/15/2023	1,000	1,000	975
AMC ENTERTAINMENT 4/13 TL	99.53	-	4/30/2020	749	748	745
AMC ENTERTAINMENT INC 144A	98.00	5.75	6/15/2025	1,075	1,076	1,054
AMERICAN AIRLINES GROUP I 144A	100.75	5.50	10/1/2019	1,030	1,035	1,038
AMERICAN COMMERCIAL LINES 3/13	101.50	-	3/20/2020	1,100	1,078	1,117
AMERICAN EQUITY INVESTMENT LIF	105.75	6.63	7/15/2021	650	697	687
AMERICAN HOME MORTGAGE 1 12A1	83.44	0.59	3/25/2046	4,758	3,973	3,970
AMERICAN RENAL 2/13 2ND LIEN	99.63	-	2/14/2020	1,311	1,291	1,306
AMMC CLO XIV LTD 14A A3L 144A	98.17	3.08	7/27/2026	3,500	3,448	3,436
AMR 4/15 TLB	99.53	-	12/31/2018	3,792	3,792	3,775
AMSURG 7/14 COV-LITE TLB	100.04	-	7/16/2021	1,073	1,075	1,073
AMSURG CORP	100.88	5.63	7/15/2022	1,050	1,067	1,059
ANCHORAGE CREDIT FUN 1A C 144A	99.97	6.30	7/28/2030	2,000	2,000	1,999
AOT BEDDING 10/12 TLB	99.95	-	10/1/2019	3,228	3,232	3,226
APO - MIXED CRED HF	1.00	-		6,539	6,539	6,539
APO - MIXED CREDIT	1.00	-		279,673	279,673	279,673
APPLIED SYSTEMS 1/14 COV-LITE	99.75	-	1/25/2021	1,622	1,621	1,618
ARAMARK 2/14 (USD) TLE	99.77	-	9/6/2019	3,746	3,739	3,738
ARAMARK CORP 03/10 SYNTHETIC	99.25	-	7/26/2016	463	462	459
ARDAGH 1/14 INCREMENTAL TLB	99.66	-	12/17/2019	1,032	1,032	1,028
ARDENT MEDICAL 1/13 TL	99.96	-	7/2/2018	3,510	3,515	3,509
ARES CLO LTD 2A CR 144A	99.63	2.97	10/12/2023	3,000	3,000	2,989
ARES CLO LTD 2A DR 144A	99.49	3.97	10/12/2023	3,000	3,000	2,985
ARES XXVI CLO LTD 1A D 144A	98.37	4.03	4/15/2025	1,600	1,587	1,574
ARGOS MERGER SUB INC 144A	104.75	7.13	3/15/2023	1,040	1,056	1,089
ARIA ENERGY OPERATING LLC TL	100.38	-	5/18/2022	1,000	990	1,004
ASSUREDPARTNERS 3/14 COV-LT TL	99.94	-	4/2/2021	574	574	573
ASURION 2/14 COV-LITE 2ND LIEN	101.47	-	3/3/2021	1,700	1,675	1,725
AT HOME 5/15 COV-LITE TLB	100.00	-	5/19/2022	3,000	2,933	3,000
AVALON IV CAPITAL 1AR CR 144A	99.76	3.12	4/17/2023	1,250	1,252	1,247
AWAS AVIATION 6/12 TL	99.97	-	7/16/2018	1,120	1,122	1,119
AWAS AVIATION CAPITAL LTD 144A	101.25	7.00	10/17/2016	3,976	4,053	4,026
BABSON CLO LTD 2013- IA C 144A	98.66	2.98	4/20/2025	400	399	395
BANK OF AMERICA CORP	98.75	6.10	12/29/2049	1,500	1,513	1,481
BANK OF AMERICA CORP	99.56	0.06	9/29/2049	2,000	2,085	1,991
BANK OF NEW YORK MELLON CORP/T	99.25	0.05	12/29/2049	4,000	4,000	3,970
BASS PRO SHOPS 5/15 TLB	99.89	-	6/5/2020	1,496	1,493	1,495
BCAP LLC 2014-RR3 RR3 5A1 144A	92.96	0.01	10/26/2036	2,119	1,965	1,969
BERRY PLASTICS CORP	97.50	5.13	7/15/2023	435	435	424
BEVERAGE PACKAGING HOLDIN 144A	100.00	6.00	6/15/2017	475	479	475
BILL BARRETT CORP	95.50	7.63	10/1/2019	520	508	497
BILL BARRETT CORP	90.50	7.00	10/15/2022	1,120	1,045	1,014
BJ'S WHOLESALE CLUB 11/13 2ND	100.74	-	3/26/2020	741	738	747
BLUE RACER MIDSTREAM LLC 144A	103.00	6.13	11/15/2022	1,010	1,018	1,040
BON-TON DEPARTMENT STORES INC/	76.50	8.00	6/15/2021	1,405	1,345	1,075

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BOOTS BARN HOLDINGS	99.00	-	6/24/2021	2,000	1,980	1,980
BOYD GAMING CORP	108.50	9.00	7/1/2020	1,935	2,138	2,099
BOYD GAMING CORP	102.50	6.88	5/15/2023	1,010	1,011	1,035
BRICKMAN GROUP 12/13 COV-LITE	99.25	-	12/18/2020	549	548	544
BROOKFIELD RESIDENTIAL PR 144A	98.00	6.38	5/15/2025	900	900	882
BROOKFIELD RESIDENTIAL PR 144A	98.00	6.38	5/15/2025	1,000	1,000	980
BUMBLE BEE HOLDINGS INC 144A	104.88	9.00	12/15/2017	2,275	2,391	2,386
BUSY BEES 4/15 TLB	158.25	-	4/29/2022	1,200	1,835	1,899
CABLE & WIRELESS 11/14 TL	99.88	-	12/31/2017	1,254	1,257	1,253
CALIFORNIA RESOURCES CORP	86.00	6.00	11/15/2024	710	672	611
CALPINE CORP	98.25	5.38	1/15/2023	685	687	673
CALPINE CORP	97.25	5.75	1/15/2025	685	687	666
CAPITAL ONE FINANCIAL CORP	99.13	0.06	12/29/2049	3,000	3,000	2,974
CAPMARK MILITARY H AET2 A 144A	94.88	6.06	10/10/2052	984	985	933
CARLYLE GLOBAL MARK 4A B1 144A	100.50	2.53	1/20/2025	2,500	2,504	2,512
CARRIZO OIL & GAS INC	105.25	7.50	9/15/2020	1,170	1,243	1,231
CARROLS RESTAURANT GROUP 144A	105.00	8.00	5/1/2022	895	895	940
CARROLS RESTAURANT GROUP 144A	105.00	8.00	5/1/2022	550	576	578
CASCADES INC 144A	96.75	5.75	7/15/2023	1,800	1,800	1,742
CASPIAN SC HOLDINGS	1.09	-		203,028	203,028	221,730
CASTLELAKE AIRCRAFT S 1 B 144A	100.74	7.50	2/15/2029	2,830	2,880	2,851
CATALENT PHARMA 5/14 (USD) TLB	100.00	-	5/20/2021	2,131	2,134	2,131
CCC INFO SERVICES 12/12 TL	99.25	-	12/20/2019	948	943	940
CDW LLC / CDW FINANCE CORP	98.25	5.00	9/1/2023	1,230	1,230	1,208
CENTRAL PARK CLO LTD 1A D 144A	99.99	3.48	7/23/2022	250	249	250
CENVEO CORP	102.00	11.50	5/15/2017	3,275	3,416	3,341
CENVEO CORP 144A	94.00	6.00	8/1/2019	1,370	1,373	1,288
CEQUEL/SUDDENLINK 2/12 TLB	99.53	-	2/14/2019	4,404	4,387	4,383
CERIDIAN 11/14 TL	98.94	-	9/15/2020	549	546	543
CHAPARRAL ENERGY INC	72.00	7.63	11/15/2022	1,985	2,105	1,429
CHECKERS DRIVE-IN RESTAUR 144A	108.13	11.00	12/1/2017	4,187	4,553	4,527
CHRYSLER AUTOMOTIVE 1/14 TLB	99.65	-	12/31/2018	4,792	4,792	4,775
CHS/COMMUNITY HEALTH SYSTEMS I	105.50	6.88	2/1/2022	3,165	3,317	3,339
CIFC FUNDING 2012- 2A A3R 144A	99.74	2.98	12/5/2024	4,000	4,000	3,990
CIFC FUNDING 2015-II 2A B 144A	99.62	2.32	4/15/2027	2,000	2,000	1,992
CITIGROUP INC	100.25	0.06	11/29/2049	2,000	2,035	2,005
CITIGROUP INC	96.52	0.06	12/29/2049	4,000	4,000	3,861
CITIZENS FINANCIAL GROUP 144A	97.19	0.06	12/29/2049	3,750	3,675	3,645
CLEAR CHANNEL WORLDWIDE HOLDIN	103.25	7.63	3/15/2020	1,000	977	1,033
CLEAR CHANNEL WORLDWIDE HOLDIN	104.25	7.63	3/15/2020	800	841	834
COGENT COMMUNICATIONS FIN 144A	95.00	5.63	4/15/2021	1,980	1,962	1,881
COMMSCOPE INC 144A	97.50	5.00	6/15/2021	675	679	658
COMMSCOPE INC 144A	97.25	5.50	6/15/2024	675	677	656
COMSTOCK RESOURCES INC 144A	90.21	10.00	3/15/2020	400	395	361
CONNOLLY 5/14 TL	100.16	-	5/14/2021	1,348	1,350	1,350
CONSECO FINANCE SECURITIZ 4 M1	90.46	1.93	9/1/2033	3,000	2,700	2,714
CONSOL ENERGY INC 144A	94.88	8.00	4/1/2023	400	413	380
CONSOLIDATED COMMUNICATIONS IN	114.50	10.88	6/1/2020	325	323	372
COTT BEVERAGES INC	97.00	5.38	7/1/2022	1,095	1,029	1,062
COTT BEVERAGES INC 144A	103.75	6.75	1/1/2020	655	668	680
CROWN CASTLE INTERNATIONAL COR	100.73	5.25	1/15/2023	780	803	786
CSC HOLDINGS LLC	105.50	6.75	11/15/2021	480	514	506
CSMC SERIES 2014-IC ICE D 144A	99.54	2.34	4/15/2027	3,050	3,044	3,036
CUMULUS MEDIA HOLDINGS INC	91.75	7.75	5/1/2019	3,975	4,135	3,647
CYRUSONE LP / CYRUSONE FINANCE	103.50	6.38	11/15/2022	1,435	1,509	1,485
DAE AVIATION (STANDARD AERO)	99.75	-	6/9/2019	1,000	995	998
DAE AVIATION HOLDINGS INC 144A	99.75	10.00	7/15/2023	600	592	599

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DCP MIDSTREAM LLC 144A	96.92	6.75	9/15/2037	400	396	388
DCP MIDSTREAM LLC 144A	102.80	5.35	3/15/2020	241	241	248
DCP MIDSTREAM LLC 144A	98.81	4.75	9/30/2021	450	432	445
DCP MIDSTREAM LLC 144A	79.25	5.85	5/21/2043	730	609	579
DELL INC	95.00	6.50	4/15/2038	515	542	489
DELL INC	82.50	5.40	9/10/2040	1,170	1,025	965
DELTEK 6/15 TL	100.25	-	12/19/2022	2,000	1,990	2,005
DENALI BORROWER LLC / DEN 144A	105.13	5.63	10/15/2020	1,045	1,071	1,099
DIAMOND FOODS INC 144A	102.50	7.00	3/15/2019	1,175	1,181	1,204
DIAMOND RESORTS 5/14 TL	100.06	-	5/9/2021	706	708	707
DISH DBS CORP	110.90	7.88	9/1/2019	1,160	1,358	1,286
DISH DBS CORP	96.06	5.88	11/15/2024	1,450	1,465	1,393
DJO FINANCE 4/15 TL	99.94	-	6/24/2020	2,450	2,460	2,448
DOLLAR TREE INC 144A	104.50	5.75	3/1/2023	830	851	867
DOMINICAN REPUBLIC INTERN 144A	102.00	6.85	1/27/2045	3,150	3,298	3,213
DRYDEN XXIII SENI 23RA BR 144A	100.50	3.23	7/17/2023	500	501	503
DRYDEN XXIV SENIO 24RA CR 144A	99.74	2.98	11/15/2023	2,500	2,500	2,493
DRYDEN XXIV SENIO 24RA DR 144A	99.46	3.98	11/15/2023	1,500	1,500	1,492
E*TRADE FINANCIAL CORP	102.50	5.38	11/15/2022	1,785	1,800	1,830
EARTHLINK HOLDINGS CORP	104.25	8.88	5/15/2019	1,082	1,071	1,128
EARTHLINK HOLDINGS CORP	104.00	7.38	6/1/2020	1,235	1,289	1,284
ECAF I LTD 1A B1 144A	99.70	5.80	6/15/2040	4,000	4,000	3,988
ECLIPSE RESOURCES CORP 144A	96.86	8.88	7/15/2023	1,545	1,513	1,496
EFS COGEN 11/13 TLB	100.04	-	12/17/2020	1,138	1,141	1,139
ELDORADO GOLD CORP 144A	99.00	6.13	12/15/2020	675	670	668
ELEMENT MATERIAL 8/14 COV-LITE	99.94	-	8/6/2021	1,572	1,579	1,571
ELETSON HOLDINGS 144A	97.50	9.63	1/15/2022	945	994	921
EMSC (COV-LITE 5/11) TL	99.91	-	5/25/2018	5,951	5,963	5,945
ENDO LTD / ENDO FINANCE L 144A	101.63	6.00	2/1/2025	960	966	976
ENDO LTD / ENDO FINANCE L 144A	102.25	6.00	7/15/2023	500	500	511
ENTERCOM 11/13 TLB2	99.88	-	11/23/2018	2,508	2,511	2,505
ENTERCOM RADIO LLC	107.25	10.50	12/1/2019	630	703	676
EP ENERGY LLC / EVEREST A 144A	100.25	6.38	6/15/2023	2,000	2,000	2,005
EP ENERGY LLC / EVEREST A 144A	100.25	6.38	6/15/2023	515	515	516
EP ENERGY LLC / EVEREST ACQUIS	106.87	9.38	5/1/2020	460	477	492
EPICOR 5/15 COV-LITE TL	99.64	-	5/12/2022	2,000	1,995	1,993
EPICOR 5/15 RC	98.82	-	5/21/2020	750	656	741
EPICOR SOFTWARE CORP	97.00	0.01	6/1/2023	500	485	485
EQUINIX INC	100.00	5.38	4/1/2023	290	293	290
EQUINIX INC	100.25	5.38	1/1/2022	1,000	993	1,003
ESAL GMBH 144A	98.50	6.25	2/5/2023	795	774	783
EV ENERGY PARTNERS LP / EV ENE	93.00	8.00	4/15/2019	800	828	744
EXOPACK 11/13 (USD) COV-LT TL	100.08	-	5/8/2019	850	853	851
FELCOR LODGING LP	102.75	5.63	3/1/2023	1,180	1,192	1,212
FELCOR LODGING LP 144A	101.50	6.00	6/1/2025	455	455	462
FERRELLGAS LP / FERRELLGA 144A	100.50	6.75	6/15/2023	650	650	653
FINN SQUARE CLO LTD 1A C 144A	99.60	3.88	12/24/2023	500	498	498
FIRST DATA 1/14 (USD) TL	99.66	-	3/24/2017	6,108	6,100	6,087
FIRST DATA CORP	112.50	11.75	8/15/2021	1,150	1,367	1,294
FIRST DATA CORP 144A	105.13	8.88	8/15/2020	2,250	2,384	2,365
FIRST DATA CORP 144A	103.95	7.38	6/15/2019	1,850	1,932	1,923
FLY LEASING 8/12 TLB	99.85	-	8/7/2018	493	496	493
FLY LEASING LTD	103.00	6.75	12/15/2020	800	838	824
FLY LEASING LTD	101.25	6.38	10/15/2021	760	760	770
FORMULA ONE 8/14 (USD)	99.34	-	7/30/2021	3,921	3,899	3,895
FORTRESS CREDIT BSL 2A C 144A	96.71	3.18	10/19/2025	350	339	338
FORTRESS CREDIT FUN 5A BR 144A	99.65	3.93	8/15/2022	2,000	2,000	1,993

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FORTRESS CREDIT FUN 6A CR 144A	99.51	5.13	8/15/2022	2,000	2,000	1,990
FORTRESS CREDIT INVE 4A C 144A	99.63	3.22	7/17/2023	4,000	4,000	3,985
FRONTIER COMMUNICATIONS CORP	83.63	6.88	1/15/2025	1,195	1,089	999
FS SENIOR FUNDING 20 1A B 144A	100.42	3.03	4/13/2025	4,000	4,000	4,017
FTI CONSULTING INC	103.75	6.75	10/1/2020	460	485	477
GALLATIN CLO VII 201 1A D 144A	98.68	4.04	7/15/2023	2,500	2,500	2,467
GARDNER DENVER INC 144A	91.13	6.88	8/15/2021	2,785	2,884	2,538
GARRISON FUNDING 201 1A B 144A	99.30	3.63	5/25/2027	3,000	2,972	2,979
GARRISON FUNDING 201 1A C 144A	93.22	4.53	5/25/2027	1,500	1,421	1,398
GASTAR EXPLORATION INC	93.75	8.63	5/15/2018	1,985	2,055	1,861
GATES GLOBAL 6/14 (USD)	98.38	-	7/5/2021	1,500	1,500	1,476
GATES GLOBAL LLC / GATES 144A	90.50	6.00	7/15/2022	1,030	1,034	932
GCAT 2014-2 LLC 2 A1 144A	100.58	3.72	10/25/2019	4,233	4,248	4,257
GCAT 2015-1 LLC 1 A1 144A	99.50	3.63	5/26/2020	3,867	3,867	3,847
GCM - MIXED CRED HF	1.00	-		216,093	216,093	216,093
GENO HEALTHCARE 4/15 COV LT TL	99.88	-	4/21/2022	1,200	1,204	1,199
GENOA HEALTHCARE 4/15 2ND LN	100.00	-	4/21/2023	100	99	100
GENON ENERGY INC	102.00	9.50	10/15/2018	450	500	459
GIBSON ENERGY INC 144A	103.25	6.75	7/15/2021	2,050	2,120	2,117
GLOBAL CASH ACCESS 11/14 TLB	100.67	-	12/18/2020	1,456	1,467	1,466
GOLDEN NUGGET ESCROW INC 144A	103.50	8.50	12/1/2021	1,360	1,408	1,408
GOLDMAN SACHS GROUP INC/THE	100.36	0.06	12/29/2049	1,500	1,511	1,505
GOLDMAN SACHS GROUP INC/THE	98.79	0.05	12/29/2049	2,000	2,013	1,976
GOLDMAN SACHS GROUP INC/THE	24.49	-		55	1,324	1,346
GOLUB CAPITAL PARTN 17A B 144A	99.63	4.11	10/25/2025	250	250	249
GOLUB CAPITAL PARTN 23A C 144A	99.28	3.10	5/5/2027	3,500	3,488	3,475
GOODPACK 8/14 COV-LITE TL	97.25	-	8/5/2021	1,870	1,823	1,818
GOODRICH PETROLEUM CORP	50.00	5.00	10/1/2032	1,595	1,926	798
GRAY TELEVISION INC	106.00	7.50	10/1/2020	2,435	2,557	2,581
GRAYSON CLO LTD 1A A2 144A	93.79	0.69	11/1/2021	1,000	925	938
GREENPOINT MORTGAGE FU AR1 A1A	80.80	0.48	2/25/2036	2,455	1,975	1,984
GRIFFON CORP	99.50	5.25	3/1/2022	1,015	955	1,010
GROCERY OUTLET 10/14 COV-LITE	100.00	-	10/21/2021	1,250	1,254	1,250
GSAA HOME EQUITY TRUST 2 14 A2	54.10	0.36	9/25/2036	8,977	4,912	4,857
GSO - MIXED CRED HF	1.00	-		93,383	93,383	93,383
GSO - MIXED CREDIT	1.00	-		8,014	8,014	8,014
GT LOAN FINANCING I 1A C 144A	100.05	3.53	10/28/2024	1,500	1,506	1,501
HALCON RESOURCES CORP 144A	98.75	8.63	2/1/2020	440	462	435
HARBORVIEW MORTGAGE LO 14 2A1A	77.30	0.34	1/25/2047	4,247	3,290	3,283
HARRON COMMUNICATIONS LP/ 144A	108.13	9.13	4/1/2020	895	1,010	968
HCA INC	101.75	5.00	3/15/2024	1,200	1,199	1,221
HD SUPPLY INC	105.75	7.50	7/15/2020	3,105	3,306	3,284
HD SUPPLY INC 144A	101.38	5.25	12/15/2021	1,315	1,320	1,333
HEALTHSOUTH CORP	99.38	5.13	3/15/2023	800	800	795
HERTZ 4/13 COV-LITE TL	99.33	-	3/11/2018	1,000	992	993
HIGHLAND PARK CDO I 1A A1 144A	98.49	0.59	11/25/2051	6,148	5,898	6,055
HILTON HOTELS 9/13 COV-LITE	100.02	-	10/26/2020	3,302	3,304	3,303
HILTON USA TRUST HLT EFX 144A	101.35	5.61	11/5/2030	2,000	2,028	2,027
HILTON WORLDWIDE FINANCE LLC /	103.87	5.63	10/15/2021	1,175	1,213	1,220
HORSEHEAD HOLDING CORP 144A	106.00	10.50	6/1/2017	585	607	620
HOUGHTON MIFFLIN 5/15 COV-LITE	99.50	-	5/11/2021	2,000	1,990	1,990
HRG GROUP INC	105.50	7.88	7/15/2019	350	372	369
HRG GROUP INC 144A	105.50	7.88	7/15/2019	500	523	528
HSBC HOLDINGS PLC	100.50	6.38	12/29/2049	2,000	2,067	2,010
HUB INTERNATIONAL 10/13 (USD)	99.19	-	10/2/2020	1,793	1,784	1,778
HUB INTERNATIONAL 10/13 (USD)	99.19	-	10/2/2020	1,995	1,992	1,979
HUB INTERNATIONAL LTD 144A	102.00	7.88	10/1/2021	2,125	2,157	2,168

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HYLAND SOFTWARE 2/14 COV-LITE	100.05	-	2/19/2021	499	503	499
HYPERION INSURANCE 3/15 (USD)	100.25	-	3/26/2022	499	502	500
IASIS 2/13 TLB	100.02	-	5/3/2018	4,853	4,861	4,854
IGLOO HOLDINGS CORP 144A	101.25	8.25	12/15/2017	1,475	1,476	1,493
IHEARTCOMMUNICATIONS INC	90.50	9.00	3/1/2021	3,935	3,932	3,561
IHEARTCOMMUNICATIONS INC	80.50	10.00	1/15/2018	790	700	636
ILLINOIS POWER GENERATING CO	97.25	7.00	4/15/2018	1,230	1,230	1,196
IMG WORLDWIDE 5/14 COV-LITE TL	99.70	-	5/6/2021	5,173	5,173	5,158
IMPLUS FOOTCARE 5/15 TL	98.54	-	5/7/2019	1,000	985	985
INDYMAC INDX MORTGAG AR18 2A1B	78.25	0.97	10/25/2036	7,621	5,940	5,964
INDYMAC INDX MORTGAGE AR4 A1A	83.77	0.40	5/25/2046	3,322	2,784	2,783
INEOS 3/15 (USD) COV-LITE TL	99.95	-	3/31/2022	299	301	299
INEOS 6/15 (USD) TL	99.27	-	12/15/2020	4,095	4,090	4,065
INFOR US INC 144A	101.75	6.50	5/15/2022	490	505	499
INFORMATICA 5/15 (USD) TL	99.72	-	5/19/2019	2,000	1,995	1,994
INFORMATICA 5/15 UNSECURED	100.00	-	10/13/2015	1,000	1,000	1,000
INTELSAT JACKSON 11/13 TLB2	99.15	-	6/30/2019	4,195	4,169	4,159
INTELSAT JACKSON HOLDINGS SA	91.00	6.63	12/15/2022	780	803	710
INTELSAT JACKSON HOLDINGS SA	88.55	5.50	8/1/2023	1,500	1,464	1,328
INTELSAT LUXEMBOURG SA	83.50	7.75	6/1/2021	1,655	1,745	1,382
INTERNATIONAL LEASE FINANCE CO	122.00	8.63	1/15/2022	875	1,104	1,068
IPREO 7/14 COV-LITE TLB	99.08	-	8/6/2021	489	489	484
ISLE OF CAPRI CASINOS INC	108.00	8.88	6/15/2020	1,225	1,281	1,323
ISTAR FINANCIAL INC	108.75	9.00	6/1/2017	745	789	810
ISTAR FINANCIAL INC	98.63	5.00	7/1/2019	1,040	1,035	1,026
JACKS FAMILY 6/15 COV-LITE TL	99.25	-	6/24/2022	2,000	1,980	1,985
JAGUAR HOLDING CO 1 144A	102.12	9.38	10/15/2017	2,200	2,253	2,247
JAMAICA MERCHANT VOUCHER	99.46	-	7/8/2022	2,000	2,000	1,989
JBS USA LLC / JBS USA FIN 144A	100.63	5.88	7/15/2024	760	766	765
JC PENNEY CORP INC	104.50	7.95	4/1/2017	1,260	1,264	1,317
JC PENNEY CORP INC	99.00	8.13	10/1/2019	1,685	1,684	1,668
JEFFERIES FINANCE 5/15 TL	99.50	-	5/11/2020	2,000	1,980	1,990
JEFFERIES FINANCE LLC / J 144A	99.86	7.50	4/15/2021	1,250	1,249	1,248
JP MORGAN CHASE CO CSMO D 144A	100.21	3.49	1/15/2032	2,400	2,408	2,405
JPMORGAN CHASE & CO	99.26	0.05	12/29/2049	2,000	2,015	1,985
K HOVNIANIAN ENTERPRISES I 144A	102.00	7.25	10/15/2020	445	445	454
K HOVNIANIAN ENTERPRISES I 144A	92.50	8.00	11/1/2019	690	694	638
KEHE DISTRIBUTORS LLC / K 144A	105.00	7.63	8/15/2021	400	426	420
KENYA GOVERNMENT INTERNAT 144A	101.46	6.88	6/24/2024	3,500	3,678	3,551
KINETIC CONCEPTS INC / KCI USA	108.00	12.50	11/1/2019	1,800	2,046	1,944
KINGSLAND VI LTD 6A D 144A	96.27	3.93	10/28/2024	1,800	1,751	1,733
KKR FINANCIAL CLO 20 1A D 144A	99.93	2.52	5/15/2021	600	598	600
KRONOS 2/13 TL	99.90	-	10/30/2019	4,893	4,901	4,888
KVK CLO 2014-3 LTD 3A SUB 144A	73.70	-	10/15/2026	2,000	1,503	1,474
LA QUINTA 2/14 COV-LITE TLB	99.81	-	4/14/2021	1,522	1,520	1,519
LBI MEDIA INC 144A	104.50	13.50	4/15/2020	721	715	754
LBI MEDIA INC 144A	103.38	10.00	4/15/2019	1,035	1,098	1,070
LCM XII LP 12A DR 144A	99.34	3.98	10/19/2022	2,750	2,750	2,732
LEE ENTERPRISES INC/IA 144A	101.75	9.50	3/15/2022	1,905	2,008	1,938
LEHMAN XS TRUST SERIES 15N 2A1	79.93	0.44	8/25/2037	4,878	3,912	3,899
LEHMAN XS TRUST SERIES 16N A4A	80.24	0.38	11/25/2046	4,805	3,857	3,855
LEVEL 3 FINANCING INC	104.87	6.13	1/15/2021	710	750	745
LEVEL 3 FINANCING INC	101.00	5.38	8/15/2022	1,000	1,000	1,010
LEVEL 3 FINANCING INC 144A	97.50	5.13	5/1/2023	1,020	1,020	995
LH - MIXED CREDIT HF	1.00	-		254,849	254,849	254,849
LIFE TIME FITNESS 5/15	99.20	-	5/18/2022	2,800	2,788	2,778
LIN TELEVISION CORP 144A	101.25	5.88	11/15/2022	980	975	992

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LIVE NATION ENTERTAINMENT 144A	106.25	7.00	9/1/2020	1,000	1,013	1,063
LOOMIS SAYLES HIGH YIELD	18.73	-		11,476	93,661	214,942
LSTAR SECURITIES INV 5 A1 144A	99.61	2.18	4/1/2020	7,790	7,688	7,760
LSTAR SECURITIES INVE 6 A 144A	99.27	2.18	5/1/2020	5,716	5,660	5,674
MADISON PARK FUNDI 9AR DR 144A	99.74	4.13	8/15/2022	1,945	1,948	1,940
MAGNUM HUNTER RESOURCES CORP	89.50	9.75	5/15/2020	3,400	3,603	3,043
MALLINCKRODT 3/14 COV-LITE TL	99.47	-	3/19/2021	4,831	4,812	4,806
MARINE PARK CLO LTD 1A CR 144A	100.21	3.83	10/12/2023	4,250	4,250	4,259
MCGRAW-HILL 4/15 TL	100.17	-	3/22/2019	1,297	1,298	1,299
MCGRAW-HILL GLOBAL EDUCATION H	110.00	9.75	4/1/2021	400	444	440
MEDIA GENERAL 7/13 TRANCHE B	99.91	-	7/30/2020	1,466	1,466	1,465
MEDIACOM BROADBAND 6/14 TLJ	99.69	-	6/18/2021	541	539	539
MEDIACOM LLC 8/14 TLG	99.72	-	6/30/2021	2,123	2,120	2,117
MEMORIAL PRODUCTION PARTNERS L	95.25	7.63	5/1/2021	235	226	224
MEMORIAL PRODUCTION PARTNERS L	90.45	6.88	8/1/2022	1,080	997	977
MEN'S WEARHOUSE INC/THE	107.00	7.00	7/1/2022	1,700	1,756	1,819
MERGERMARKET 1/14 2ND LIEN TL	93.00	-	1/28/2022	600	597	558
MGM RESORTS INTERNATIONAL	110.00	7.75	3/15/2022	550	638	605
MGM RESORTS INTERNATIONAL	106.00	6.75	10/1/2020	260	261	276
MGM RESORTS INTERNATIONAL	104.50	6.63	12/15/2021	355	358	371
MICHAEL BAKER HOLDINGS LL 144A	91.50	8.88	4/15/2019	1,225	1,228	1,121
MICHAELS STORES 6/14	100.02	-	1/28/2020	1,205	1,208	1,205
MICRO FOCUS 11/14 COV-LITE TLB	100.09	-	11/19/2021	550	553	550
MIDCONTINENT COMMUNICATIO 144A	102.00	6.25	8/1/2021	1,960	2,030	1,999
MILACRON 4/15 COV-LITE TLB	100.00	-	9/28/2020	726	731	726
MILACRON LLC / MCRON FINA 144A	103.00	7.75	2/15/2021	1,095	1,185	1,128
MITEL NETWORKS 4/15 TL	100.50	-	4/13/2022	750	758	754
MOTEL 6 TRUST 2015 MTL6 E 144A	99.10	5.28	2/5/2030	5,000	5,030	4,955
MT WILSON CLO II LTD 2A D 144A	98.53	3.03	7/11/2020	3,000	2,904	2,956
MTR GAMING GROUP INC	106.38	11.50	8/1/2019	940	1,061	1,000
MULTIPLAN 3/14 SENIOR TL	99.32	-	3/31/2021	3,921	3,901	3,894
NATIONAL FINANCIAL 7/14 TLB	99.72	-	7/1/2020	1,933	1,934	1,928
NATIONAL FINANCIAL 7/14 TLB	99.72	-	7/1/2020	1,472	1,474	1,468
NATIONAL FINANCIAL PARTNE 144A	98.75	9.00	7/15/2021	1,000	995	988
NATIONAL VISION 3/14 COV-LITE	97.83	-	3/12/2021	1,500	1,478	1,467
NAVISTAR INTERNATIONAL CORP	95.00	8.25	11/1/2021	1,560	1,617	1,482
NEUBERGER BERMAN CL 18A B 144A	100.18	3.43	11/14/2025	1,500	1,508	1,503
NEWSTAR COMMERCIAL L 1A C 144A	95.04	1.58	9/30/2022	500	479	475
NEWSTAR FINANCIAL INC 144A	102.63	7.25	5/1/2020	1,175	1,195	1,206
NEWSTAR TRUST 2I E	99.17	6.99	1/20/2023	1,000	998	992
NEXSTAR BROADCASTING INC	106.00	6.88	11/15/2020	840	843	890
NGPL PIPECO LLC 144A	106.00	7.77	12/15/2037	505	536	535
NGPL PIPECO LLC 144A	101.25	9.63	6/1/2019	2,405	2,610	2,435
NOMURA RESECURITIZ 4R 6A1 144A	94.75	0.57	12/26/2036	2,945	2,813	2,791
NOVELIS INC	103.63	8.38	12/15/2017	425	442	440
NOVELIS INC	105.75	8.75	12/15/2020	250	265	264
NRG ENERGY 5/13 TLB	99.13	-	7/1/2018	4,723	4,690	4,682
NRG ENERGY INC	106.50	7.88	5/15/2021	210	207	224
NRG ENERGY INC	101.50	6.25	7/15/2022	1,255	1,289	1,274
NRG ENERGY INC	99.25	6.25	5/1/2024	2,040	2,091	2,025
N-STAR REL CDO VIII 8A A1 144A	96.68	0.47	2/1/2041	4,550	4,414	4,399
NUANCE COMMUNICATIONS INC 144A	100.50	5.38	8/15/2020	1,660	1,672	1,668
NUMERICABLE / YPSO 4/14 (USD)	100.21	-	4/23/2020	1,379	1,382	1,382
NUMERICABLE / YPSO 4/14 (USD)	100.21	-	4/23/2020	1,594	1,598	1,597
NUMERICABLE-SFR SAS 144A	98.38	6.25	5/15/2024	990	1,018	974
NXT CAPITAL CLO 2015 1A C 144A	99.48	3.93	4/21/2027	2,500	2,500	2,487
NXT CAPITAL CLO 2015 1A D 144A	96.22	4.43	4/21/2027	2,000	1,938	1,924

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ONE CALL MEDICAL COV-LT TL	98.31	-	11/27/2020	5,211	5,126	5,123
OPEN TEXT CORP 144A	99.00	5.63	1/15/2023	1,000	1,001	990
PANDA STONEWALL 11/14 TLB1	100.98	-	11/13/2021	500	508	505
PARK-OHIO INDUSTRIES INC	106.00	8.13	4/1/2021	1,400	1,488	1,484
PENN VIRGINIA CORP	89.75	8.50	5/1/2020	1,285	1,171	1,153
PETCO 2/13 COV-LITE TLB	99.86	-	11/24/2017	5,249	5,249	5,241
PETROQUEST ENERGY INC	94.00	10.00	9/1/2017	1,120	1,073	1,053
PETSMART 5/15 COV-LITE TLB	99.73	-	3/11/2022	4,576	4,573	4,564
PF CHANG'S 6/12 TL	98.75	-	6/22/2019	1,521	1,510	1,502
PF CHANG'S CHINA BISTRO I 144A	103.38	10.25	6/30/2020	2,300	2,369	2,378
PHARMACEUTICAL PRODUCT 1/13	99.77	-	12/5/2018	5,782	5,786	5,768
PHYSIO-CONTROL 5/15 COV LT TL	100.31	-	5/19/2022	2,275	2,272	2,282
PINNACLE ENTERTAINMENT 8/13	99.93	-	8/13/2020	963	965	962
PLASTIPAK HOLDINGS INC 144A	101.75	6.50	10/1/2021	375	375	382
POPULAR INC	100.00	7.00	7/1/2019	1,245	1,252	1,245
PORTOLA CLO LTD 1A D 144A	100.13	3.77	11/15/2021	4,000	4,005	4,005
PRO MACH 10/14 (USD) COV-LITE	100.13	-	10/15/2021	299	299	300
PROVIDENT FUNDING ASSOCIA 144A	95.50	6.75	6/15/2021	2,285	2,290	2,182
PUTNAM STRUCTURED 1A A1LT 144A	96.57	0.64	10/15/2038	8,549	8,250	8,255
QUALITY DISTRIBUTION LLC / QD	104.88	9.88	11/1/2018	3,000	3,167	3,146
QUICKEN LOANS INC 144A	95.75	5.75	5/1/2025	1,650	1,650	1,580
RADIO ONE INC 144A	91.00	9.25	2/15/2020	4,385	4,619	3,990
RADIO SYSTEMS CORP 144A	106.00	8.38	11/1/2019	1,225	1,315	1,299
RALI SERIES 2007-QO2 TR QO2 A1	57.62	0.34	2/25/2047	1,724	997	993
RAMPART CLO 2007 LTD 1A D 144A	100.25	4.08	10/25/2021	2,000	2,005	2,005
REALOGY GROUP LLC / REALO 144A	101.25	5.25	12/1/2021	1,920	1,917	1,944
REGAL ENTERTAINMENT GROUP	101.12	5.75	3/15/2022	1,150	1,159	1,163
RENTECH NITROGEN PARTNERS 144A	100.00	6.50	4/15/2021	1,075	1,086	1,075
RESOURCE CAPITAL C CRE2 B 144A	99.53	2.69	4/15/2032	2,215	2,207	2,205
REVLON CONSUMER PRODUCTS CORP	98.00	5.75	2/15/2021	845	856	828
REX ENERGY CORP	90.00	8.88	12/1/2020	1,165	1,281	1,049
REXAM 4/14 COV-LITE (USD) TLB	99.88	-	5/3/2021	662	663	661
REYNOLDS GROUP 11/13 (USD) TL	100.27	-	12/26/2018	5,032	5,048	5,046
REYNOLDS GROUP ISSUER INC / RE	104.13	7.88	8/15/2019	2,600	2,744	2,707
REYNOLDS GROUP ISSUER INC / RE	102.50	5.75	10/15/2020	1,370	1,370	1,404
RICE ENERGY INC	99.25	6.25	5/1/2022	1,795	1,767	1,782
RICE ENERGY INC 144A	102.50	7.25	5/1/2023	530	526	543
ROCKIES EXPRESS PIPELINE 144A	106.63	6.85	7/15/2018	475	500	506
ROCKIES EXPRESS PIPELINE 144A	102.25	5.63	4/15/2020	785	780	803
ROCKIES EXPRESS PIPELINE 144A	104.75	6.88	4/15/2040	2,900	2,880	3,038
ROYAL ADHESIVES & SEALANTS	99.96	-	6/1/2022	1,000	995	1,000
SABINE PASS LIQUEFACTION LLC	103.50	6.25	3/15/2022	485	504	502
SABINE PASS LIQUEFACTION LLC	99.63	5.75	5/15/2024	1,035	1,089	1,031
SABINE PASS LIQUEFACTION LLC	102.00	5.63	2/1/2021	2,025	2,096	2,066
SANCHEZ ENERGY CORP	89.50	6.13	1/15/2023	1,915	1,670	1,714
SANDRIDGE ENERGY INC 144A	90.75	8.75	6/1/2020	1,300	1,290	1,180
SBA FINANCE 2/14 INCREMENTAL	98.96	-	3/24/2021	1,655	1,639	1,637
SCIENTIFIC GAMES INTERNAT 144A	103.25	7.00	1/1/2022	1,710	1,720	1,766
SCIENTIFIC GAMES INTERNATIONAL	95.75	10.00	12/1/2022	1,650	1,571	1,580
SEAWORLD 5/13 TLB	96.15	-	5/14/2020	4,074	3,923	3,917
SELECT MEDICAL CORP	101.00	6.38	6/1/2021	2,195	2,211	2,217
SERTA SIMMONS BEDDING LLC 144A	105.50	8.13	10/1/2020	1,290	1,379	1,361
SESAC HOLDCO 2/13 TL	100.00	-	2/7/2019	333	334	333
SEVENTY SEVEN OPERATING LLC	79.00	6.63	11/15/2019	1,490	1,277	1,177
SHACKLETON 2013-IV C 4A C 144A	99.81	3.28	1/13/2025	1,000	999	998
SIGNODE 5/14 (USD) COV-LITE TL	98.75	-	5/1/2021	3,737	3,709	3,691
SINCLAIR TELEVISION GROUP 144A	97.75	5.63	8/1/2024	665	665	650

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SIRIUS XM RADIO INC 144A	101.00	6.00	7/15/2024	2,000	2,075	2,020
SITV LLC / SITV FINANCE I 144A	82.50	10.38	7/1/2019	1,535	1,556	1,266
SMART & FINAL 11/12 COV-LITE T	99.71	-	11/15/2019	300	300	299
SMART & FINAL 11/12 COV-LITE T	99.71	-	11/15/2019	2,922	2,923	2,913
SNL FINANCIAL 1/14 COV-LITE TL	100.31	-	10/23/2018	1,135	1,138	1,139
SOUTHCROSS ENERGY 7/14 TL	99.00	-	8/4/2021	284	282	282
SOUTHCROSS HOLDINGS 8/14 COV-L	97.00	-	8/4/2021	804	782	780
SPECTRUM BRANDS INC	106.50	6.63	11/15/2022	1,460	1,572	1,555
SPRINGER 3/15 (USD) B9 TL	99.81	-	8/14/2020	2,197	2,206	2,193
SPRINT COMMUNICATIONS INC	117.75	11.50	11/15/2021	935	1,152	1,101
SPRINT COMMUNICATIONS INC	99.25	7.00	8/15/2020	890	979	883
SPRINT CORP	97.50	7.25	9/15/2021	300	303	293
SPRINT CORP	97.53	7.88	9/15/2023	490	552	478
SPRINT CORP	92.76	7.13	6/15/2024	1,175	1,190	1,090
SPRINT CORP	94.25	7.63	2/15/2025	1,800	1,796	1,697
STERIGENICS-NORDION 5/15	99.75	-	5/6/2022	2,250	2,244	2,244
STERLING INFOSYSTEMS 6/15 COV-	99.50	-	6/10/2022	1,000	998	995
SUMMIT MATERIALS 6/15 COV-LITE	99.88	-	6/24/2022	2,000	1,990	1,998
SUNCOKE ENERGY INC	99.75	7.63	8/1/2019	284	305	283
SUNCOKE ENERGY PARTNERS L 144A	101.00	7.38	2/1/2020	1,800	1,898	1,818
SUNGARD DATA SYSTEMS INC	103.25	6.63	11/1/2019	1,280	1,336	1,322
SYMPHONY CLO V LTD 5A C 144A	100.36	4.53	1/15/2024	2,000	2,007	2,007
SYNIVERSE HOLDINGS INC	88.00	9.13	1/15/2019	355	362	312
SYNOVUS FINANCIAL CORP	112.25	7.88	2/15/2019	1,445	1,560	1,622
TALBOTS 3/14 COV-LITE TL	97.50	-	3/13/2020	1,413	1,402	1,377
TALOS PRODUCTION LLC / TA 144A	87.00	9.75	2/15/2018	1,490	1,550	1,296
TAYLOR MORRISON COMMUNITI 144A	98.50	5.25	4/15/2021	1,150	1,167	1,133
TELESAT CANADA (3/12) US TLB	99.58	-	3/28/2019	4,768	4,755	4,748
TELOS CLO 2007-2 LTD 2A D 144A	99.02	2.48	4/15/2022	550	540	545
TENET HEALTHCARE CORP	109.35	8.13	4/1/2022	2,740	2,947	2,996
TENET HEALTHCARE CORP 144A	100.00	5.00	3/1/2019	425	425	425
TENET HEALTHCARE CORP 144A	100.88	3.79	6/15/2020	2,000	1,990	2,018
TEREX CORP	100.50	6.00	5/15/2021	780	806	784
TIBCO SOFTWARE 11/14 COV-LITE	99.84	-	11/25/2020	1,845	1,850	1,842
TICP CLO I LTD 1A B 144A	99.82	3.28	4/26/2026	2,000	2,003	1,996
TPC GROUP INC 144A	92.50	8.75	12/15/2020	2,640	2,725	2,442
TRANS DIGM INC TLE	98.58	-	5/13/2022	2,993	2,978	2,950
TRANSDIGM 2/13 COV-LITE TLC	99.13	-	2/28/2020	5,154	5,119	5,109
TRANSDIGM INC	99.38	5.50	10/15/2020	900	903	894
TRANSDIGM INC	107.50	7.50	7/15/2021	1,555	1,579	1,672
TRANSFIRST 11/14 COV-LITE TL	99.75	-	11/12/2021	500	501	499
TRANSFIRST 5/15 TL	99.75	-	11/12/2021	1,000	1,002	998
TRANSUNION 5/15 TLB2	98.87	-	4/9/2021	2,930	2,907	2,897
TRAVELPORT 9/14 TL	100.11	-	9/2/2021	299	302	300
TRIANGLE USA PETROLEUM CO 144A	77.50	6.75	7/15/2022	990	996	767
TRIAXX PRIME CDO 2 2A A1A 144A	93.42	0.44	10/2/2039	8,373	7,890	7,822
TRIAXX PRIME CDO 2A A1B2 144A	94.24	0.44	10/2/2039	4,293	4,048	4,046
TRINSEO 4/15 COV-LITE TLB	99.84	-	10/28/2021	2,350	2,359	2,346
U.S. RENAL CARE 12/13 COV-LITE	99.79	-	7/3/2019	1,722	1,721	1,718
U.S.I. 12/13 COV-LITE TLB	99.79	-	12/27/2019	399	399	398
ULTRA PETROLEUM CORP 144A	96.00	5.75	12/15/2018	1,650	1,593	1,584
UNITED RENTALS NORTH AMERICA I	106.70	7.38	5/15/2020	225	228	240
UNITED RENTALS NORTH AMERICA I	98.50	5.75	11/15/2024	1,050	1,052	1,034
UNIVAR 6/15 (USD) COV-LITE	99.84	-	6/24/2022	353	352	353
UNIVISION 1/14 TLC4	99.11	-	3/1/2020	2,595	2,597	2,572
UNIVISION 1/14 TLC4	99.11	-	3/1/2020	7,261	7,215	7,196
US AIRWAYS 1/14 TLB1	99.61	-	5/23/2019	3,414	3,410	3,401

APPENDIX D
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US CONCRETE INC	105.50	8.50	12/1/2018	915	959	965
US RENAL CARE 7/12 2ND LIEN	100.88	-	12/27/2019	1,000	1,022	1,009
VALEANT 6/13 TLE	99.55	-	8/5/2020	2,412	2,404	2,401
VALEANT PHARMACEUTICALS I 144A	102.50	5.88	5/15/2023	655	661	671
VALEANT PHARMACEUTICALS I 144A	102.88	6.13	4/15/2025	450	470	463
VALEANT PHARMACEUTICALS I 144A	102.25	5.63	12/1/2021	1,280	1,292	1,309
VALEANT PHARMACEUTICALS I 144A	105.31	6.38	10/15/2020	1,170	1,180	1,232
VECTOR GROUP LTD	107.00	7.75	2/15/2021	725	782	776
VENTURE XI CLO LT 11AR CR 144A	98.94	3.23	11/14/2022	4,000	4,000	3,958
VENTURE XI CLO LT 11AR DR 144A	99.47	4.23	11/14/2022	1,000	1,000	995
VENTURE XII CLO LTD 12A D 144A	97.90	3.94	2/28/2024	2,750	2,731	2,692
VENTURE XIII CLO 13A SUB 144A	80.70	-	6/10/2025	2,500	2,010	2,018
VERSO PAPER HOLDINGS LLC / VER	60.50	11.75	1/15/2019	1,110	1,116	672
VERSO PAPER HOLDINGS LLC / VER	28.00	11.75	1/15/2019	3,145	2,870	881
VERTAFORE 3/13 COV-LITE TL	99.80	-	10/3/2019	1,072	1,074	1,070
VIRGIN MEDIA FINANCE PLC 144A	103.38	6.38	4/15/2023	1,180	1,233	1,220
VISTAJET MALTA FINANCE PL 144A	96.00	7.75	6/1/2020	1,325	1,312	1,272
WALGREENS INFUSION 3/15 TLB	100.42	-	3/12/2020	500	505	502
WARNER MUSIC 5/13 COV-LITE TL	98.39	-	7/1/2020	2,593	2,587	2,552
WARNER MUSIC 5/13 COV-LITE TL	98.39	-	7/1/2020	2,136	2,109	2,102
WATCO COS LLC / WATCO FIN 144A	101.25	6.38	4/1/2023	1,705	1,740	1,726
WAVEDIVISION ESCROW LLC / 144A	104.00	8.13	9/1/2020	1,245	1,316	1,295
WESTERN REFINING 11/13 COV-LIT	99.50	-	11/25/2020	1,037	1,038	1,032
WESTERN REFINING INC	100.75	6.25	4/1/2021	985	987	992
WESTERN REFINING LOGISTIC 144A	103.00	7.50	2/15/2023	950	961	979
WESTWOOD CDO II LTD 2A C 144A	95.83	0.98	4/25/2022	600	566	575
WHITING CANADIAN HOLDING CO UL	104.69	8.13	12/1/2019	910	951	953
WHITING PETROLEUM CORP	98.00	5.00	3/15/2019	605	614	593
WILLIAM LYON HOMES INC	108.00	8.50	11/15/2020	1,250	1,391	1,350
WINDSTREAM SERVICES LLC	97.88	7.75	10/15/2020	500	518	489
WINDSTREAM SERVICES LLC	91.50	7.75	10/1/2021	1,509	1,534	1,381
XERIUM TECHNOLOGIES INC	103.50	8.88	6/15/2018	360	375	373
ZAYO (6/12) TL	99.07	-	7/2/2019	1,995	1,996	1,976
ZAYO GROUP LLC / ZAYO CAP 144A	97.00	6.38	5/15/2025	2,000	2,000	1,940
ZIGGO 2/14 (USD) TLB1	98.70	-	1/15/2022	1,556	1,540	1,535
ZIGGO 2/14 (USD) TLB2	98.70	-	1/15/2022	1,002	992	989
ZIGGO 2/14 (USD) TLB3	98.70	-	1/15/2022	1,649	1,632	1,627
Mixed Credit				1,953,748	\$ 2,030,106	\$ 2,156,335
Mixed Credit Receivable						\$ 6,547
Total Mixed Credit						\$ 2,162,882

Emerging Markets Debt

ARGENTINE REPUBLIC GOVERNMENT	95.50	8.28	12/31/2033	1,844	\$ 1,811	\$ 1,761
ARGENTINE REPUBLIC GOVERNMENT	53.50	2.50	12/31/2038	6,149	2,687	3,290
ARGENTINE REPUBLIC GOVERNMENT	95.50	8.28	12/31/2033	5,659	4,610	5,404
ARGENTINE REPUBLIC GOVERNMENT	93.75	8.28	12/31/2033	2,856	2,312	2,677
ARGENTINE REPUBLIC GOVERNMENT	94.00	8.75	6/2/2017	1,670	1,581	1,570
ARGENTINE REPUBLIC GOVERNMENT	53.50	2.50	12/31/2038	3,111	1,785	1,664
BRAZIL LETRAS DO TESOIRO NACIO	28.15	-	7/1/2016	5	1,338	1,407
BRAZIL LETRAS DO TESOIRO NACIO	23.58	(35.91)	1/1/2018	7	1,559	1,650
BRAZIL NOTAS DO TESOIRO NACION	30.59	10.00	1/1/2017	3	947	948
BRAZIL NOTAS DO TESOIRO NACION	28.96	10.00	1/1/2021	5	1,282	1,303
BRAZILIAN GOVERNMENT INTERNATI	147.50	10.13	5/15/2027	956	1,525	1,410
BRAZILIAN GOVERNMENT INTERNATI	101.25	11.00	8/17/2040	1,760	1,941	1,782
BRAZILIAN GOVERNMENT INTERNATI	131.50	8.88	4/15/2024	2,303	3,068	3,028
BRAZILIAN GOVERNMENT INTERNATI	113.00	7.13	1/20/2037	330	414	373
BRAZILIAN GOVERNMENT INTERNATI	111.00	5.88	1/15/2019	4,895	5,483	5,433

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BRAZILIAN GOVERNMENT INTERNATI	95.50	5.63	1/7/2041	1,728	1,717	1,650
BRAZILIAN GOVERNMENT INTERNATI	104.50	4.88	1/22/2021	1,573	1,679	1,644
BRAZILIAN GOVERNMENT INTERNATI	88.75	2.63	1/5/2023	3,765	3,472	3,341
BRAZILIAN GOVERNMENT INTERNATI	96.55	4.25	1/7/2025	5,114	4,982	4,938
BRAZILIAN GOVERNMENT INTERNATI	86.50	5.00	1/27/2045	6,300	5,920	5,450
BRAZILIAN GOVERNMENT INTERNATI	124.25	8.25	1/20/2034	3,030	4,162	3,765
BRAZILIAN GOVERNMENT INTERNATI	101.25	11.00	8/17/2040	1,094	1,235	1,108
BRAZILIAN GOVERNMENT INTERNATI	147.50	10.13	5/15/2027	1,320	2,036	1,947
BRAZILIAN GOVERNMENT INTERNATI	124.25	8.88	10/14/2019	754	976	937
BRAZILIAN GOVERNMENT INTERNATI	131.50	8.75	2/4/2025	1,927	2,603	2,534
BRAZILIAN GOVERNMENT INTERNATI	113.00	7.13	1/20/2037	2,847	3,473	3,217
BRAZILIAN GOVERNMENT INTERNATI	106.75	6.00	1/17/2017	2,152	2,393	2,297
BRAZILIAN GOVERNMENT INTERNATI	104.50	4.88	1/22/2021	2,822	3,042	2,949
BRAZILIAN GOVERNMENT INTERNATI	95.50	5.63	1/7/2041	2,761	2,878	2,637
BRAZILIAN GOVERNMENT INTERNATI	96.55	4.25	1/7/2025	2,713	2,686	2,619
COLOMBIA GOVERNMENT INTERNATIO	136.00	11.75	2/25/2020	115	166	156
COLOMBIA GOVERNMENT INTERNATIO	128.15	8.13	5/21/2024	1,095	1,488	1,403
COLOMBIA GOVERNMENT INTERNATIO	108.80	7.38	1/27/2017	2,630	2,876	2,861
COLOMBIA GOVERNMENT INTERNATIO	123.25	7.38	9/18/2037	1,076	1,461	1,326
COLOMBIA GOVERNMENT INTERNATIO	115.80	7.38	3/18/2019	300	363	347
COLOMBIA GOVERNMENT INTERNATIO	108.25	6.13	1/18/2041	1,979	2,329	2,142
COLOMBIA GOVERNMENT INTERNATIO	104.60	4.38	7/12/2021	515	553	539
COLOMBIA GOVERNMENT INTERNATIO	99.50	4.00	2/26/2024	1,954	1,934	1,944
COLOMBIA GOVERNMENT INTERNATIO	101.25	5.63	2/26/2044	4,327	4,706	4,381
COLOMBIA GOVERNMENT INTERNATIO	128.15	8.13	5/21/2024	943	1,242	1,208
COLOMBIA GOVERNMENT INTERNATIO	136.00	11.75	2/25/2020	752	1,088	1,023
COLOMBIA GOVERNMENT INTERNATIO	108.80	7.38	1/27/2017	1,559	1,791	1,696
COLOMBIA GOVERNMENT INTERNATIO	123.25	7.38	9/18/2037	1,715	2,230	2,114
COLOMBIA GOVERNMENT INTERNATIO	115.80	7.38	3/18/2019	1,891	2,288	2,190
COLOMBIA GOVERNMENT INTERNATIO	108.25	6.13	1/18/2041	2,359	2,689	2,554
COLOMBIA GOVERNMENT INTERNATIO	104.60	4.38	7/12/2021	1,889	1,999	1,976
COLOMBIA GOVERNMENT INTERNATIO	91.60	2.63	3/15/2023	2,929	2,733	2,683
COLOMBIA GOVERNMENT INTERNATIO	99.50	4.00	2/26/2024	1,511	1,524	1,503
COLOMBIAN TES	0.05	10.00	7/24/2024	2,462,200	1,139	1,118
COLOMBIAN TES	0.03	6.00	4/28/2028	1,671,600	561	547
COLOMBIAN TES	0.04	5.00	11/21/2018	1,590,100	617	604
COLOMBIAN TES	0.04	7.00	9/11/2019	3,080,500	1,242	1,232
CROATIA GOVERNMENT INTERN REGS	107.88	6.38	3/24/2021	2,456	2,635	2,649
CROATIA GOVERNMENT INTERN REGS	109.36	6.63	7/14/2020	1,843	2,015	2,015
CROATIA GOVERNMENT INTERN REGS	110.06	6.75	11/5/2019	2,528	2,764	2,782
CROATIA GOVERNMENT INTERN REGS	105.88	6.25	4/27/2017	2,181	2,337	2,309
CROATIA GOVERNMENT INTERN REGS	102.81	5.50	4/4/2023	2,998	3,045	3,082
CROATIA GOVERNMENT INTERN REGS	105.73	6.00	1/26/2024	3,100	3,282	3,277
GOLDMAN SACHS PARTNERSHIP EMD	1.00	-		255,972	255,972	255,972
HUNGARY GOVERNMENT BOND	0.40	6.75	11/24/2017	323,230	1,307	1,280
HUNGARY GOVERNMENT BOND	0.41	6.00	11/24/2023	191,400	833	781
HUNGARY GOVERNMENT BOND	0.40	5.50	6/24/2025	92,680	386	369
HUNGARY GOVERNMENT BOND	0.36	3.50	6/24/2020	30,510	114	110
HUNGARY GOVERNMENT INTERNATIONAL	112.00	6.25	1/29/2020	2,605	2,977	2,918
HUNGARY GOVERNMENT INTERNATIONAL	113.45	6.38	3/29/2021	2,264	2,579	2,569
HUNGARY GOVERNMENT INTERNATIONAL	132.51	7.63	3/29/2041	984	1,302	1,304
HUNGARY GOVERNMENT INTERNATIONAL	104.08	4.13	2/19/2018	898	934	935
HUNGARY GOVERNMENT INTERNATIONAL	110.75	5.75	11/22/2023	1,064	1,179	1,178
HUNGARY GOVERNMENT INTERNATIONAL	103.23	4.00	3/25/2019	1,576	1,629	1,627
HUNGARY GOVERNMENT INTERNATIONAL	108.38	5.38	3/25/2024	3,132	3,357	3,394
HUNGARY GOVERNMENT INTERNATIONAL	112.00	6.25	1/29/2020	1,480	1,668	1,658
HUNGARY GOVERNMENT INTERNATIONAL	132.51	7.63	3/29/2041	1,644	1,993	2,179

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HUNGARY GOVERNMENT INTERNATION	113.45	6.38	3/29/2021	2,834	3,146	3,215
HUNGARY GOVERNMENT INTERNATION	108.17	5.38	2/21/2023	2,596	2,716	2,808
HUNGARY GOVERNMENT INTERNATION	104.08	4.13	2/19/2018	1,180	1,211	1,228
HUNGARY GOVERNMENT INTERNATION	110.75	5.75	11/22/2023	1,940	2,108	2,149
INDONESIA GOVERNMENT INTE REGS	135.00	8.50	10/12/2035	3,099	4,127	4,184
INDONESIA GOVERNMENT INTE REGS	108.75	6.88	3/9/2017	1,184	1,333	1,288
INDONESIA GOVERNMENT INTE REGS	113.00	6.63	2/17/2037	1,414	1,527	1,598
INDONESIA GOVERNMENT INTE REGS	127.25	7.75	1/17/2038	2,896	3,579	3,685
INDONESIA GOVERNMENT INTE REGS	111.92	6.88	1/17/2018	2,068	2,348	2,315
INDONESIA GOVERNMENT INTE REGS	106.13	4.88	5/5/2021	3,364	3,490	3,570
INDONESIA GOVERNMENT INTE REGS	131.00	11.63	3/4/2019	2,923	3,946	3,829
INDONESIA GOVERNMENT INTE REGS	111.25	5.88	3/13/2020	3,127	3,434	3,479
INDONESIA GOVERNMENT INTE REGS	96.13	5.25	1/17/2042	2,334	2,149	2,244
INDONESIA GOVERNMENT INTE REGS	98.50	3.75	4/25/2022	2,236	2,123	2,202
INDONESIA GOVERNMENT INTE REGS	94.25	3.38	4/15/2023	2,527	2,326	2,382
INDONESIA GOVERNMENT INTE REGS	90.00	4.63	4/15/2043	1,612	1,362	1,451
INDONESIA GOVERNMENT INTE REGS	107.63	5.38	10/17/2023	745	807	802
INDONESIA GOVERNMENT INTE REGS	113.00	6.63	2/17/2037	1,491	1,677	1,685
INDONESIA GOVERNMENT INTE REGS	127.25	7.75	1/17/2038	854	1,096	1,087
INDONESIA GOVERNMENT INTE REGS	131.00	11.63	3/4/2019	2,225	2,918	2,915
INDONESIA GOVERNMENT INTE REGS	111.25	5.88	3/13/2020	916	1,018	1,019
INDONESIA GOVERNMENT INTE REGS	96.13	5.25	1/17/2042	1,851	1,775	1,779
INDONESIA GOVERNMENT INTE REGS	107.63	5.38	10/17/2023	2,010	2,171	2,163
INDONESIA GOVERNMENT INTE REGS	110.50	5.88	1/15/2024	3,050	3,376	3,370
INDONESIA GOVERNMENT INTE REGS	116.00	6.75	1/15/2044	3,515	4,324	4,077
INDONESIA TREASURY BOND	0.01	12.80	6/15/2021	3,320,000	324	300
INDONESIA TREASURY BOND	0.01	8.25	6/15/2032	18,549,000	1,523	1,359
INDONESIA TREASURY BOND	0.01	8.38	3/15/2034	4,816,000	365	360
INDONESIA TREASURY BOND	0.01	8.38	3/15/2024	13,428,000	1,100	1,008
INDONESIA TREASURY BOND	0.01	7.88	4/15/2019	7,030,000	552	523
INDONESIA TREASURY BOND	0.01	9.00	3/15/2029	12,000,000	1,034	949
ISHARES EMERGING MARKETS LOC	43.70	-	-	5,600	295,839	244,720
ISHARES JP MORGAN USD EMERGI	109.92	-	-	1,200	145,475	131,904
MALAYSIA GOVERNMENT BOND	27.04	4.16	7/15/2021	6,638	1,830	1,795
MALAYSIA GOVERNMENT BOND	26.92	4.01	9/15/2017	5,982	1,639	1,610
MALAYSIA GOVERNMENT BOND	27.36	4.50	4/15/2030	3,491	981	955
MALAYSIA GOVERNMENT BOND	26.84	4.18	7/15/2024	3,046	838	818
MEXICAN BONOS	8.16	10.00	12/5/2024	91	774	739
MEXICAN BONOS	7.00	7.50	6/3/2027	89	648	620
MEXICAN BONOS	6.64	6.50	6/10/2021	191	1,315	1,268
MEXICAN BONOS	7.10	7.75	11/13/2042	23	171	165
MEXICAN BONOS	6.40	4.75	6/14/2018	203	1,333	1,301
MEXICAN BONOS	7.62	8.50	11/18/2038	146	1,194	1,113
MEXICO GOVERNMENT INTERNATIONA	112.25	11.38	9/15/2016	2,563	2,903	2,877
MEXICO GOVERNMENT INTERNATIONA	147.25	8.30	8/15/2031	475	708	699
MEXICO GOVERNMENT INTERNATIONA	125.50	6.75	9/27/2034	870	1,124	1,092
MEXICO GOVERNMENT INTERNATIONA	106.55	5.63	1/15/2017	1,780	1,971	1,897
MEXICO GOVERNMENT INTERNATIONA	113.50	6.05	1/11/2040	1,568	1,773	1,780
MEXICO GOVERNMENT INTERNATIONA	112.15	5.95	3/19/2019	1,000	1,155	1,122
MEXICO GOVERNMENT INTERNATIONA	110.25	5.13	1/15/2020	2,520	2,793	2,778
MEXICO GOVERNMENT INTERNATIONA	98.25	5.75	10/12/2039	2,410	2,478	2,368
MEXICO GOVERNMENT INTERNATIONA	101.20	3.63	3/15/2022	2,300	2,339	2,328
MEXICO GOVERNMENT INTERNATIONA	95.00	4.75	3/8/2044	3,804	3,776	3,614
MEXICO GOVERNMENT INTERNATIONA	102.75	4.00	10/2/2023	2,476	2,529	2,544
MEXICO GOVERNMENT INTERNATIONA	102.00	3.50	1/21/2021	2,075	2,150	2,117
MEXICO GOVERNMENT INTERNATIONA	106.38	5.55	1/21/2045	4,855	5,448	5,165
MEXICO GOVERNMENT INTERNATIONA	134.50	7.50	4/8/2033	777	1,037	1,045

APPENDIX D
SOUTH CAROLINA RETIREMENT SYSTEMS
FIXED INCOME HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
MEXICO GOVERNMENT INTERNATIONAL	112.25	11.38	9/15/2016	1,497	1,865	1,680
MEXICO GOVERNMENT INTERNATIONAL	147.25	8.30	8/15/2031	1,114	1,582	1,640
MEXICO GOVERNMENT INTERNATIONAL	125.50	6.75	9/27/2034	2,183	2,712	2,740
MEXICO GOVERNMENT INTERNATIONAL	106.55	5.63	1/15/2017	2,680	2,980	2,856
MEXICO GOVERNMENT INTERNATIONAL	113.50	6.05	1/11/2040	4,594	5,279	5,214
MEXICO GOVERNMENT INTERNATIONAL	112.15	5.95	3/19/2019	1,824	2,116	2,046
MEXICO GOVERNMENT INTERNATIONAL	98.25	5.75	10/12/2039	2,530	2,536	2,486
MEXICO GOVERNMENT INTERNATIONAL	101.20	3.63	3/15/2022	2,420	2,450	2,449
MEXICO GOVERNMENT INTERNATIONAL	110.25	5.13	1/15/2020	1,888	2,110	2,082
MEXICO GOVERNMENT INTERNATIONAL	95.00	4.75	3/8/2044	4,216	4,079	4,005
MEXICO GOVERNMENT INTERNATIONAL	102.75	4.00	10/2/2023	3,690	3,779	3,791
MEXICO GOVERNMENT INTERNATIONAL	98.60	3.60	1/30/2025	4,980	5,129	4,910
MONDRIAN EMERGING MARKETS DEBT	19.73	-		10,895	256,258	214,956
NIGERIA GOVERNMENT BOND	0.53	16.39	1/27/2022	145,900	779	780
PANAMA GOVERNMENT INTERNATIONAL	141.50	8.88	9/30/2027	980	1,405	1,387
PANAMA GOVERNMENT INTERNATIONAL	148.00	9.38	4/1/2029	659	964	975
PANAMA GOVERNMENT INTERNATIONAL	126.00	7.13	1/29/2026	863	1,082	1,087
PANAMA GOVERNMENT INTERNATIONAL	123.50	6.70	1/26/2036	2,725	3,369	3,365
PANAMA GOVERNMENT INTERNATIONAL	141.50	8.88	9/30/2027	920	1,293	1,302
PANAMA GOVERNMENT INTERNATIONAL	148.00	9.38	4/1/2029	896	1,290	1,326
PANAMA GOVERNMENT INTERNATIONAL	126.00	7.13	1/29/2026	924	1,153	1,164
PANAMA GOVERNMENT INTERNATIONAL	123.50	6.70	1/26/2036	903	1,084	1,115
PANAMA GOVERNMENT INTERNATIONAL	110.20	5.20	1/30/2020	1,416	1,572	1,560
PERU GOVERNMENT BOND	35.18	8.20	8/12/2026	2	724	668
PERUVIAN GOVERNMENT INTERNATIONAL	151.00	8.75	11/21/2033	2,163	3,310	3,266
PERUVIAN GOVERNMENT INTERNATIONAL	130.50	7.35	7/21/2025	1,590	2,073	2,075
PERUVIAN GOVERNMENT INTERNATIONAL	124.50	6.55	3/14/2037	1,420	1,804	1,768
PERUVIAN GOVERNMENT INTERNATIONAL	111.50	5.63	11/18/2050	1,825	2,262	2,035
PERUVIAN GOVERNMENT INTERNATIONAL	151.00	8.75	11/21/2033	1,771	2,661	2,674
PERUVIAN GOVERNMENT INTERNATIONAL	130.50	7.35	7/21/2025	2,124	2,782	2,772
PERUVIAN GOVERNMENT INTERNATIONAL	124.50	6.55	3/14/2037	1,133	1,402	1,411
PERUVIAN GOVERNMENT INTERNATIONAL	116.35	7.13	3/30/2019	944	1,147	1,098
PERUVIAN GOVERNMENT INTERNATIONAL	111.50	5.63	11/18/2050	2,650	2,922	2,955
PHILIPPINE GOVERNMENT INTERNATIONAL	161.88	9.50	2/2/2030	1,047	1,701	1,695
PHILIPPINE GOVERNMENT INTERNATIONAL	144.25	7.75	1/14/2031	1,511	2,183	2,180
PHILIPPINE GOVERNMENT INTERNATIONAL	123.75	8.38	6/17/2019	2,060	2,590	2,549
PHILIPPINE GOVERNMENT INTERNATIONAL	118.63	6.50	1/20/2020	2,435	2,873	2,889
PHILIPPINE GOVERNMENT INTERNATIONAL	117.50	5.50	3/30/2026	1,650	1,912	1,939
PHILIPPINE GOVERNMENT INTERNATIONAL	115.75	5.00	1/13/2037	2,714	3,175	3,141
PHILIPPINE GOVERNMENT INTERNATIONAL	109.00	4.20	1/21/2024	3,200	3,555	3,488
PHILIPPINE GOVERNMENT INTERNATIONAL	126.50	9.88	1/15/2019	748	987	946
PHILIPPINE GOVERNMENT INTERNATIONAL	159.63	10.63	3/16/2025	2,156	3,381	3,442
PHILIPPINE GOVERNMENT INTERNATIONAL	161.88	9.50	2/2/2030	1,818	2,843	2,943
PHILIPPINE GOVERNMENT INTERNATIONAL	144.25	7.75	1/14/2031	1,620	2,227	2,337
PHILIPPINE GOVERNMENT INTERNATIONAL	129.63	6.38	1/15/2032	1,339	1,647	1,736
PHILIPPINE GOVERNMENT INTERNATIONAL	123.75	8.38	6/17/2019	1,116	1,419	1,381
PHILIPPINE GOVERNMENT INTERNATIONAL	118.63	6.50	1/20/2020	697	827	827
PHILIPPINE GOVERNMENT INTERNATIONAL	117.50	5.50	3/30/2026	1,415	1,602	1,663
PHILIPPINE GOVERNMENT INTERNATIONAL	108.13	4.00	1/15/2021	1,961	2,064	2,120
PHILIPPINE GOVERNMENT INTERNATIONAL	132.63	6.38	10/23/2034	4,875	6,110	6,465
PHILIPPINE GOVERNMENT INTERNATIONAL	115.75	5.00	1/13/2037	1,417	1,560	1,640
POLAND GOVERNMENT BOND	28.51	5.25	10/25/2017	7,074	2,036	2,017
POLAND GOVERNMENT BOND	29.81	5.50	10/25/2019	4,311	1,319	1,285
POLAND GOVERNMENT BOND	28.15	4.00	10/25/2023	2,346	706	660
POLAND GOVERNMENT BOND	26.52	3.25	7/25/2025	1,501	431	398
POLAND GOVERNMENT BOND	31.04	5.75	9/23/2022	2,369	782	735
ROMANIA GOVERNMENT BOND	27.83	5.85	4/26/2023	3,000	874	835

APPENDIX D
SOUTH CAROLINA RETIREMENT SYSTEMS
FIXED INCOME HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
ROMANIA GOVERNMENT BOND	27.38	5.60	11/28/2018	910	257	249
ROMANIAN GOVERNMENT INTER REGS	116.75	6.75	2/7/2022	1,468	1,725	1,714
ROMANIAN GOVERNMENT INTER REGS	102.49	4.38	8/22/2023	1,030	1,056	1,056
ROMANIAN GOVERNMENT INTER REGS	105.75	4.88	1/22/2024	1,676	1,785	1,772
ROMANIAN GOVERNMENT INTER REGS	112.20	6.13	1/22/2044	1,884	2,158	2,114
ROMANIAN GOVERNMENT INTER REGS	116.75	6.75	2/7/2022	2,126	2,519	2,482
ROMANIAN GOVERNMENT INTER REGS	102.49	4.38	8/22/2023	1,416	1,435	1,451
RUSSIAN FEDERAL BOND - OFZ	1.70	7.40	4/19/2017	56,387	892	959
RUSSIAN FEDERAL BOND - OFZ	1.54	6.80	12/11/2019	91,885	1,290	1,416
RUSSIAN FEDERAL BOND - OFZ	1.35	7.05	1/19/2028	22,145	340	298
RUSSIAN FOREIGN BOND - EU REGS	156.58	12.75	6/24/2028	4,393	6,997	6,879
RUSSIAN FOREIGN BOND - EU REGS	121.05	11.00	7/24/2018	4,773	6,080	5,778
RUSSIAN FOREIGN BOND - EU REGS	97.88	4.50	4/4/2022	3,000	2,874	2,936
RUSSIAN FOREIGN BOND - EU REGS	102.63	5.00	4/29/2020	5,300	5,421	5,439
RUSSIAN FOREIGN BOND - EU REGS	102.00	3.25	4/4/2017	3,600	3,662	3,672
RUSSIAN FOREIGN BOND - EU REGS	94.00	5.63	4/4/2042	5,400	5,191	5,076
RUSSIAN FOREIGN BOND - EU REGS	96.32	5.88	9/16/2043	2,600	2,543	2,504
RUSSIAN FOREIGN BOND - EU REGS	98.90	4.88	9/16/2023	5,600	5,418	5,538
RUSSIAN FOREIGN BOND - EU REGS	98.38	3.50	1/16/2019	2,800	2,763	2,755
RUSSIAN FOREIGN BOND - EU REGS	117.15	7.50	3/31/2030	24,567	27,995	28,780
SOUTH AFRICA GOVERNMENT BOND	9.59	10.50	12/21/2026	13,293	1,322	1,275
SOUTH AFRICA GOVERNMENT BOND	8.41	8.25	9/15/2017	3,965	337	333
SOUTH AFRICA GOVERNMENT BOND	8.36	8.00	12/21/2018	11,621	986	971
SOUTH AFRICA GOVERNMENT BOND	7.80	6.75	3/31/2021	15,563	1,246	1,213
SOUTH AFRICA GOVERNMENT BOND	7.02	7.00	2/28/2031	9,165	674	643
SOUTH AFRICA GOVERNMENT BOND	6.27	6.50	2/28/2041	12,985	858	814
SOUTH AFRICA GOVERNMENT INTERN	110.78	5.88	5/30/2022	190	214	210
SOUTH AFRICA GOVERNMENT INTERN	113.75	6.88	5/27/2019	1,945	2,218	2,212
SOUTH AFRICA GOVERNMENT INTERN	108.80	5.50	3/9/2020	1,734	1,872	1,887
SOUTH AFRICA GOVERNMENT INTERN	112.88	6.25	3/8/2041	708	802	799
SOUTH AFRICA GOVERNMENT INTERN	102.25	4.67	1/17/2024	725	747	741
SOUTH AFRICA GOVERNMENT INTERN	110.78	5.88	9/16/2025	3,775	4,178	4,182
SOUTH AFRICA GOVERNMENT INTERN	99.73	5.38	7/24/2044	1,515	1,659	1,511
SOUTH AFRICA GOVERNMENT INTERN	110.78	5.88	5/30/2022	944	1,048	1,046
SOUTH AFRICA GOVERNMENT INTERN	112.88	6.25	3/8/2041	707	802	798
SOUTH AFRICA GOVERNMENT INTERN	113.75	6.88	5/27/2019	1,888	2,181	2,148
SOUTH AFRICA GOVERNMENT INTERN	108.80	5.50	3/9/2020	1,887	2,059	2,053
SOUTH AFRICA GOVERNMENT INTERN	102.25	4.67	1/17/2024	1,415	1,431	1,447
THAILAND GOVERNMENT BOND	3.13	3.65	12/17/2021	14,603	482	458
THAILAND GOVERNMENT BOND	3.06	4.13	11/18/2016	20,283	647	621
THAILAND GOVERNMENT BOND	3.43	4.88	6/22/2029	15,756	594	541
THAILAND GOVERNMENT BOND	3.06	3.25	6/16/2017	52,270	1,657	1,597
THAILAND GOVERNMENT BOND	3.11	3.63	6/16/2023	17,245	571	537
TURKEY GOVERNMENT BOND	39.04	10.50	1/15/2020	2,505	1,054	978
TURKEY GOVERNMENT BOND	34.64	6.30	2/14/2018	4,253	1,556	1,473
TURKEY GOVERNMENT BOND	33.11	7.10	3/8/2023	2,591	931	858
TURKEY GOVERNMENT BOND	36.47	8.80	9/27/2023	2,749	1,090	1,002
TURKEY GOVERNMENT BOND	36.73	8.20	7/13/2016	2,052	786	754
TURKEY GOVERNMENT INTERNATIONA	168.17	11.88	1/15/2030	1,310	2,253	2,203
TURKEY GOVERNMENT INTERNATIONA	128.95	8.00	2/14/2034	736	939	949
TURKEY GOVERNMENT INTERNATIONA	120.00	7.38	2/5/2025	6,789	8,152	8,147
TURKEY GOVERNMENT INTERNATIONA	114.15	7.00	6/5/2020	1,480	1,717	1,689
TURKEY GOVERNMENT INTERNATIONA	116.00	6.88	3/17/2036	1,584	1,817	1,837
TURKEY GOVERNMENT INTERNATIONA	106.85	7.00	9/26/2016	1,070	1,145	1,143
TURKEY GOVERNMENT INTERNATIONA	110.27	6.75	4/3/2018	510	567	562
TURKEY GOVERNMENT INTERNATIONA	121.08	7.25	3/5/2038	534	639	647
TURKEY GOVERNMENT INTERNATIONA	112.39	7.00	3/11/2019	3,045	3,434	3,422

APPENDIX D
SOUTH CAROLINA RETIREMENT SYSTEMS
FIXED INCOME HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
TURKEY GOVERNMENT INTERNATIONAL	110.36	7.50	7/14/2017	2,897	3,266	3,197
TURKEY GOVERNMENT INTERNATIONAL	115.30	7.50	11/7/2019	1,442	1,676	1,663
TURKEY GOVERNMENT INTERNATIONAL	115.00	6.75	5/30/2040	865	1,011	995
TURKEY GOVERNMENT INTERNATIONAL	107.79	5.63	3/30/2021	740	804	798
TURKEY GOVERNMENT INTERNATIONAL	105.35	6.00	1/14/2041	2,861	3,014	3,014
TURKEY GOVERNMENT INTERNATIONAL	104.75	5.13	3/25/2022	2,927	3,054	3,066
TURKEY GOVERNMENT INTERNATIONAL	111.24	6.25	9/26/2022	1,475	1,656	1,641
TURKEY GOVERNMENT INTERNATIONAL	93.00	3.25	3/23/2023	1,770	1,628	1,646
TURKEY GOVERNMENT INTERNATIONAL	91.00	4.88	4/16/2043	4,196	4,147	3,818
TURKEY GOVERNMENT INTERNATIONAL	108.25	5.75	3/22/2024	4,170	4,530	4,514
TURKEY GOVERNMENT INTERNATIONAL	114.75	6.63	2/17/2045	2,550	2,899	2,926
TURKEY GOVERNMENT INTERNATIONAL	168.17	11.88	1/15/2030	1,417	2,352	2,383
TURKEY GOVERNMENT INTERNATIONAL	128.95	8.00	2/14/2034	1,416	1,795	1,826
TURKEY GOVERNMENT INTERNATIONAL	114.15	7.00	6/5/2020	1,888	2,169	2,155
TURKEY GOVERNMENT INTERNATIONAL	116.00	6.88	3/17/2036	2,595	2,942	3,010
TURKEY GOVERNMENT INTERNATIONAL	106.85	7.00	9/26/2016	1,889	2,085	2,018
TURKEY GOVERNMENT INTERNATIONAL	110.27	6.75	4/3/2018	2,123	2,380	2,341
TURKEY GOVERNMENT INTERNATIONAL	121.08	7.25	3/5/2038	944	1,119	1,143
TURKEY GOVERNMENT INTERNATIONAL	112.39	7.00	3/11/2019	1,416	1,618	1,591
TURKEY GOVERNMENT INTERNATIONAL	110.36	7.50	7/14/2017	1,126	1,278	1,243
TURKEY GOVERNMENT INTERNATIONAL	107.79	5.63	3/30/2021	1,887	2,024	2,034
TURKEY GOVERNMENT INTERNATIONAL	115.30	7.50	11/7/2019	1,416	1,658	1,633
TURKEY GOVERNMENT INTERNATIONAL	115.00	6.75	5/30/2040	1,887	2,121	2,170
TURKEY GOVERNMENT INTERNATIONAL	105.35	6.00	1/14/2041	2,830	2,918	2,981
TURKEY GOVERNMENT INTERNATIONAL	111.24	6.25	9/26/2022	2,359	2,616	2,624
TURKEY GOVERNMENT INTERNATIONAL	104.75	5.13	3/25/2022	943	976	988
TURKEY GOVERNMENT INTERNATIONAL	93.00	3.25	3/23/2023	1,414	1,269	1,315
TURKEY GOVERNMENT INTERNATIONAL	91.00	4.88	4/16/2043	1,414	1,266	1,287
UKRAINE GOVERNMENT INTERN REGS	49.50	6.58	11/21/2016	1,765	1,193	874
UKRAINE GOVERNMENT INTERN REGS	49.20	6.75	11/14/2017	1,108	981	545
UKRAINE GOVERNMENT INTERN REGS	49.25	7.75	9/23/2020	2,630	2,212	1,295
UKRAINE GOVERNMENT INTERN REGS	52.00	7.95	2/23/2021	2,629	1,952	1,367
UKRAINE GOVERNMENT INTERN REGS	48.10	9.25	7/24/2017	4,543	4,001	2,185
UKRAINE GOVERNMENT INTERN REGS	51.50	7.80	11/28/2022	3,934	2,931	2,026
UKRAINE GOVERNMENT INTERN REGS	52.00	7.50	4/17/2023	2,195	1,660	1,141
VENEZUELA GOVERNMENT INTE REGS	43.50	7.00	12/1/2018	1,226	1,009	533
VENEZUELA GOVERNMENT INTE REGS	37.00	6.00	12/9/2020	3,186	2,327	1,179
VENEZUELA GOVERNMENT INTE REGS	35.00	7.00	3/31/2038	2,105	1,131	737
VENEZUELA GOVERNMENT INTE REGS	38.75	9.00	5/7/2023	4,313	3,525	1,671
VENEZUELA GOVERNMENT INTE REGS	38.25	9.25	5/7/2028	1,882	1,510	720
VENEZUELA GOVERNMENT INTE REGS	38.75	7.75	10/13/2019	2,524	2,070	978
VENEZUELA GOVERNMENT INTE REGS	37.25	8.25	10/13/2024	2,348	1,820	875
VENEZUELA GOVERNMENT INTE REGS	46.25	12.75	8/23/2022	3,591	3,559	1,661
VENEZUELA GOVERNMENT INTE REGS	42.75	11.95	8/5/2031	5,380	4,208	2,300
VENEZUELA GOVERNMENT INTE REGS	43.00	11.75	10/21/2026	3,945	3,663	1,696
VENEZUELA GOVERNMENT INTE REGS	38.25	9.25	5/7/2028	1,223	460	468
VENEZUELA GOVERNMENT INTE REGS	46.25	12.75	8/23/2022	1,578	726	730
VENEZUELA GOVERNMENT INTE REGS	42.75	11.95	8/5/2031	1,870	1,407	799
VENEZUELA GOVERNMENT INTE REGS	43.00	11.75	10/21/2026	1,219	527	524
VENEZUELA GOVERNMENT INTE REGS	43.50	7.00	12/1/2018	455	206	198
VENEZUELA GOVERNMENT INTE REGS	38.75	7.75	10/13/2019	1,759	694	682
VENEZUELA GOVERNMENT INTE REGS	37.25	8.25	10/13/2024	1,938	1,282	722
VENEZUELA GOVERNMENT INTERNATI	42.25	9.25	9/15/2027	3,134	1,352	1,324
VENEZUELA GOVERNMENT INTERNATI	39.00	9.38	1/13/2034	944	356	368
VENEZUELA GOVERNMENT INTERNATI	39.00	9.38	1/13/2034	1,412	1,130	551
VENEZUELA GOVERNMENT INTERNATI	36.50	7.65	4/21/2025	2,724	1,800	994
VENEZUELA GOVERNMENT INTERNATI	42.25	9.25	9/15/2027	3,770	3,148	1,593

APPENDIX D
 SOUTH CAROLINA RETIREMENT SYSTEMS
 FIXED INCOME HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Issuer	Price	Coupon	Maturity Date	Shares	Book Value	Market Value
Emerging Market Debt				69,958,333	\$ 1,581,065	\$ 1,448,399
Emerging Market Debt Receivable						\$ 11,858
Total Emerging Market Debt						\$ 1,460,258
Total Fixed Income Investments						\$ 7,196,044

APPENDIX E¹
 SOUTH CAROLINA RETIREMENT SYSTEMS
 EQUITY HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
US Equity				
AAR CORP	31.87	53	\$ 1,021	\$ 1,696
ABERCROMBIE & FITCH CO	21.51	91	2,128	1,950
ACI WORLDWIDE INC	24.57	277	4,708	6,794
ACTUANT CORP	23.09	112	2,646	2,579
ADDUS HOMECARE CORP	27.86	55	1,115	1,538
ADVISORY BOARD CO/THE	54.67	152	5,990	8,283
AEGEAN MARINE PETROLEUM NETWORK	12.36	118	1,006	1,456
AERCAP HOLDINGS NV	45.79	115	3,558	5,266
AEROJET ROCKETDYNE HOLDINGS IN	20.61	100	1,900	2,052
AIR METHODS CORP	41.34	55	2,315	2,271
AIR TRANSPORT SERVICES GROUP I	10.49	134	824	1,403
AKORN INC	43.66	39	1,474	1,685
ALDER BIOPHARMACEUTICALS INC	52.97	44	1,330	2,304
ALIGN TECHNOLOGY INC	62.71	54	2,442	3,411
ALLEGiant TRAVEL CO	177.88	48	5,433	8,476
ALLETE INC	46.39	83	4,262	3,863
ALMOST FAMILY INC	39.91	12	503	489
ALNYLAM PHARMACEUTICALS INC	119.87	17	1,379	2,038
AMERICAN AXLE & MANUFACTURING	20.91	132	2,215	2,763
AMERICAN EQUITY INVESTMENT LIF	26.98	140	3,025	3,786
AMERICAN WOODMARK CORP	54.85	31	1,020	1,698
AMICUS THERAPEUTICS INC	14.15	94	1,315	1,329
AMSURG CORP	69.95	33	1,656	2,273
AMSURG CORP	69.95	66	2,283	4,610
APOLLO GLOBAL MANAGEMENT LLC	22.15	375	6,963	8,307
ARBOR REALTY TRUST INC	6.76	83	611	564
ARCTIC CAT INC	33.21	19	716	638
ARDMORE SHIPPING CORP	12.11	58	729	701
ARMADA HOFFLER PROPERTIES INC	9.99	142	1,553	1,414
ARTISAN PARTNERS ASSET MANAGEM	46.46	37	1,910	1,705
ARTISAN PARTNERS ASSET MANAGEM	46.46	137	7,397	6,365
ASBURY AUTOMOTIVE GROUP INC	90.62	62	3,874	5,618
ASCENA RETAIL GROUP INC	16.66	197	2,588	3,281
ASHLAND INC	121.90	15	992	1,824
ASPEN TECHNOLOGY INC	45.55	153	5,219	6,969
ASSURANT INC	67.00	14	939	938
ASTORIA FINANCIAL CORP	13.79	283	3,904	3,899
ATMOS ENERGY CORP	51.28	17	659	861
AVIS BUDGET GROUP INC	44.08	174	7,924	7,670
BANCORPSOUTH INC	25.76	162	2,565	4,169
BANKRATE INC	10.49	60	921	629
BANNER CORP	47.93	81	2,532	3,865
BENCHMARK ELECTRONICS INC	21.78	103	2,517	2,247
BENEFICIAL BANCORP INC	12.49	157	1,733	1,966

¹Appendices A-H were created using data as of June 30, 2015 that was provided by the Custodian. All figures are in U.S. Dollars

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
BERRY PLASTICS GROUP INC	32.40	33	639	1,062
BERRY PLASTICS GROUP INC	32.40	55	1,934	1,794
BIOMED REALTY TRUST INC	19.34	218	4,697	4,206
BLUEPRINT MEDICINES CORP	26.49	18	548	482
BOISE CASCADE CO	36.68	73	2,120	2,675
BOSTON PRIVATE FINANCIAL HOLDI	13.41	157	1,658	2,105
BRIGHT HORIZONS FAMILY SOLUTIO	57.80	101	4,684	5,838
BRISTOW GROUP INC	53.30	44	2,990	2,350
BROADRIDGE FINANCIAL SOLUTIONS	50.01	153	4,849	7,652
BROOKDALE SENIOR LIVING INC	34.70	154	4,397	5,354
BROOKS AUTOMATION INC	11.45	229	2,364	2,622
BRUKER CORP	20.41	115	1,893	2,350
BRUNSWICK CORP/DE	50.86	64	1,818	3,256
BRUNSWICK CORP/DE	50.86	145	7,516	7,375
BUFFALO WILD WINGS INC	156.69	9	1,382	1,379
BUILDERS FIRSTSOURCE INC	12.84	91	702	1,164
C&J ENERGY SERVICES LTD	13.20	116	1,652	1,532
CALERES INC	31.78	105	2,524	3,324
CALIX INC	7.61	59	497	445
CALLIDUS SOFTWARE INC	15.58	111	752	1,731
CAPITAL SENIOR LIVING CORP	24.50	68	1,639	1,654
CARMIKE CINEMAS INC	26.54	85	2,327	2,265
CARRIAGE SERVICES INC	23.88	60	1,196	1,425
CARRIZO OIL & GAS INC	49.24	25	1,171	1,246
CARRIZO OIL & GAS INC	49.24	67	2,581	3,308
CARROLS RESTAURANT GROUP INC	10.40	87	263	910
CASEY'S GENERAL STORES INC	95.74	26	2,063	2,495
CAVIUM INC	68.81	47	1,582	3,247
CBIZ INC	9.64	98	886	946
CDW CORP/DE	34.28	49	1,275	1,669
CEB INC	87.06	85	3,983	7,401
CELLEX THERAPEUTICS INC	25.22	106	2,617	2,677
CELLEX THERAPEUTICS INC	25.22	37	761	922
CEMPRA INC	34.36	25	196	863
CEMPRA INC	34.36	53	1,622	1,804
CENTRAL PACIFIC FINANCIAL CORP	23.75	152	2,054	3,598
CEPHEID	61.15	108	4,527	6,604
CHARLES RIVER LABORATORIES INT	70.34	29	1,242	2,072
CHEFS' WAREHOUSE INC/THE	21.24	32	513	684
CIENA CORP	23.68	116	2,176	2,757
CIRRUS LOGIC INC	34.03	124	2,419	4,223
CIVITAS SOLUTIONS INC	21.33	62	1,061	1,331
CLARCOR INC	62.24	90	4,997	5,602
CLUBCORP HOLDINGS INC	23.88	41	853	981
CNO FINANCIAL GROUP INC	18.35	202	2,300	3,706

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
COCA-COLA BOTTLING CO CONSOLID	151.07	9	785	1,420
COGENT COMMUNICATIONS HOLDINGS	33.84	31	611	1,051
COMMERCIAL VEHICLE GROUP INC	7.21	83	797	601
COMMSCOPE HOLDING CO INC	30.51	128	2,930	3,905
COMPASS MINERALS INTERNATIONAL	82.14	11	936	928
CONSTELLATION SOFTWARE INC	397.18	4	568	1,628
COOPER TIRE & RUBBER CO	33.83	56	1,672	1,907
COOPER TIRE & RUBBER CO	33.83	54	1,580	1,819
COPART INC	35.48	35	1,273	1,238
CORELOGIC INC/UNITED STATES	39.69	130	3,827	5,152
CORE-MARK HOLDING CO INC	59.25	29	1,238	1,723
CORESITE REALTY CORP	45.44	39	851	1,790
CORNERSTONE ONDEMAND INC	34.80	200	6,482	6,960
CORNERSTONE ONDEMAND INC	34.80	39	1,236	1,357
COSTAR GROUP INC	201.26	65	5,889	12,981
COTT CORP	9.78	201	1,915	1,971
COVENANT TRANSPORTATION GROUP	25.06	57	1,752	1,418
COWEN GROUP INC	6.40	144	720	924
CRITEO SA	47.67	23	826	1,107
CROCS INC	14.71	147	1,741	2,166
CUBESMART	23.16	82	693	1,903
CYTEC INDUSTRIES INC	60.53	13	789	811
CYTOKINETICS INC	6.72	133	778	896
DBV TECHNOLOGIES SA	29.78	61	1,368	1,808
DEALERTRACK TECHNOLOGIES INC	62.79	91	3,697	5,695
DELUXE CORP	62.00	59	1,476	3,663
DENNY'S CORP	11.61	158	545	1,832
DHT HOLDINGS INC	7.77	74	522	571
DIAMOND FOODS INC	31.38	37	980	1,145
DIAMONDBACK ENERGY INC	75.38	26	1,709	1,967
DIAMONDROCK HOSPITALITY CO	12.81	165	1,442	2,113
DIGITALGLOBE INC	27.79	177	5,168	4,905
DINEEQUITY INC	99.09	10	929	951
DIPLOMAT PHARMACY INC	44.75	11	358	497
DORMAN PRODUCTS INC	47.66	14	622	677
DRIL-QUIP INC	75.25	10	782	722
DUN & BRADSTREET CORP/THE	122.00	45	5,673	5,429
DUNKIN' BRANDS GROUP INC	55.00	112	5,338	6,133
DYCOM INDUSTRIES INC	58.85	22	251	1,318
DYNEGY INC	29.25	69	2,441	2,012
DYNEGY INC	29.25	14	440	396
E*TRADE FINANCIAL CORP	29.95	86	1,167	2,568
EBIX INC	32.61	25	508	805
ELECTRONICS FOR IMAGING INC	43.51	66	2,053	2,862
EMCOR GROUP INC	47.77	62	2,116	2,943

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
EMCOR GROUP INC	47.77	42	1,337	2,020
EMPLOYERS HOLDINGS INC	22.78	29	682	661
ENDO INTERNATIONAL PLC	79.65	19	730	1,547
ENDURANCE INTERNATIONAL GROUP	20.66	54	820	1,114
ENERSYS	70.29	34	2,228	2,355
ENERSYS	70.29	59	2,699	4,174
ENGILITY HOLDINGS INC	25.16	79	2,516	1,997
ENGILITY HOLDINGS INC	25.16	56	2,027	1,401
ENTEGRA FINANCIAL CORP	17.55	34	454	603
ENTEGRIS INC	14.57	152	1,950	2,213
ENVISION HEALTHCARE HOLDINGS I	39.48	183	6,329	7,213
EPAM SYSTEMS INC	71.23	11	741	805
EQUITY LIFESTYLE PROPERTIES IN	52.58	23	840	1,225
ESSENT GROUP LTD	27.35	66	1,522	1,805
ESTERLINE TECHNOLOGIES CORP	95.34	30	2,111	2,888
ETHAN ALLEN INTERIORS INC	26.34	40	1,017	1,048
EVERBANK FINANCIAL CORP	19.65	94	1,653	1,839
EVERTEC INC	21.24	62	1,394	1,311
FAIR ISAAC CORP	90.78	11	926	971
FAIRCHILD SEMICONDUCTOR INTERN	17.38	195	2,390	3,382
FAIRPOINT COMMUNICATIONS INC	18.22	61	782	1,115
FELCOR LODGING TRUST INC	9.88	127	1,286	1,254
FERRO CORP	16.78	131	1,725	2,198
FIESTA RESTAURANT GROUP INC	50.00	16	171	800
FIRST AMERICAN FINANCIAL CORP	37.21	51	1,749	1,890
FIRST BANCORP/PUERTO RICO	4.82	479	2,836	2,307
FIRST CITIZENS BANCSHARES INC/	263.04	7	1,703	1,776
FIRST COMMONWEALTH FINANCIAL C	9.59	221	1,601	2,119
FIRST FINANCIAL BANCORP	17.94	180	2,643	3,236
FIRST HORIZON NATIONAL CORP	15.67	288	2,565	4,515
FIRST NORTHWEST BANCORP	12.47	105	1,284	1,303
FIRSTMERIT CORP	20.83	133	2,433	2,773
FIVE BELOW INC	39.53	130	5,379	5,139
FLY LEASING LTD	15.70	70	1,064	1,105
FOREST CITY ENTERPRISES INC	22.10	79	1,398	1,755
FORUM ENERGY TECHNOLOGIES INC	20.28	206	5,485	4,178
FURMANITE CORP	8.12	195	1,290	1,581
GENERAC HOLDINGS INC	39.75	134	6,128	5,315
GENESEE & WYOMING INC	76.18	129	9,296	9,827
GENESEE & WYOMING INC	76.18	12	887	890
GENPACT LTD	21.33	79	1,388	1,694
GENTHERM INC	54.91	25	1,007	1,376
GENTHERM INC	54.91	60	3,414	3,317
GILDAN ACTIVEWEAR INC	33.24	61	859	2,034
GLOBAL BRASS & COPPER HOLDINGS	17.01	41	747	700

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
GLOBAL CASH ACCESS HOLDINGS IN	7.74	98	571	760
GLOBAL PAYMENTS INC	103.45	20	957	2,035
GLOBAL PAYMENTS INC	103.45	75	3,766	7,769
GOGO INC	21.43	82	1,353	1,764
GRACO INC	71.03	82	5,378	5,846
GRAND CANYON EDUCATION INC	42.40	150	4,754	6,360
GRAPHIC PACKAGING HOLDING CO	13.93	121	1,228	1,692
GREAT WESTERN BANCORP INC	24.11	44	956	1,061
GREATBATCH INC	53.92	65	2,934	3,497
GREENBRIER COS INC/THE	46.85	33	1,960	1,556
HAEMONETICS CORP	41.36	40	1,657	1,674
HANGER INC	23.44	54	1,267	1,269
HANMI FINANCIAL CORP	24.84	89	1,535	2,211
HARSCO CORP	16.50	120	2,013	1,974
HAWAIIAN HOLDINGS INC	23.75	90	2,065	2,129
HEALTHSOUTH CORP	46.06	57	2,489	2,621
HEALTHSOUTH CORP	46.06	56	1,380	2,580
HEARTLAND EXPRESS INC	20.23	60	1,408	1,222
HEARTLAND PAYMENT SYSTEMS INC	54.05	29	974	1,593
HEARTWARE INTERNATIONAL INC	72.69	30	2,446	2,181
HELEN OF TROY LTD	97.49	21	961	2,057
HELIX ENERGY SOLUTIONS GROUP I	12.63	42	928	526
HILLTOP HOLDINGS INC	24.09	46	1,007	1,100
HOMEAWAY INC	31.12	129	4,000	4,005
HORIZON PHARMA PLC	34.74	43	1,230	1,494
HORIZON PHARMA PLC	34.74	107	3,118	3,717
HOUGHTON MIFFLIN HARCOURT CO	25.20	78	1,548	1,958
HOWARD HUGHES CORP/THE	143.54	5	545	699
HSN INC	70.19	82	5,589	5,763
HUB GROUP INC	40.34	34	1,438	1,355
HURON CONSULTING GROUP INC	70.09	26	1,697	1,815
HURON CONSULTING GROUP INC	70.09	119	5,271	8,323
ICU MEDICAL INC	95.66	21	884	2,050
IDERA PHARMACEUTICALS INC	3.71	197	795	732
IGI LABORATORIES INC	6.30	120	1,102	757
IMPAX LABORATORIES INC	45.92	54	1,573	2,501
IMPERVA INC	67.70	25	1,111	1,720
INDEPENDENT BANK CORP/MI	13.56	50	454	684
INGRAM MICRO INC	25.03	38	988	956
INNERWORKINGS INC	6.67	130	1,058	868
INOVALON HOLDINGS INC	27.90	142	4,109	3,965
INSTALLED BUILDING PRODUCTS IN	24.48	65	1,166	1,591
INTERACTIVE BROKERS GROUP INC	41.56	42	904	1,743
INTERNATIONAL BANCSHARES CORP	26.87	71	1,879	1,920
INTERSIL CORP	12.51	253	2,774	3,159

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
INTERVAL LEISURE GROUP INC	22.85	52	1,062	1,197
INTRALINKS HOLDINGS INC	11.91	125	815	1,487
INVENTURE FOODS INC	10.15	58	750	591
INVESTMENT TECHNOLOGY GROUP IN	24.80	115	1,235	2,847
INVESTMENT TECHNOLOGY GROUP IN	24.80	36	519	902
INVESTORS BANCORP INC	12.30	167	1,513	2,055
IPG PHOTONICS CORP	85.18	80	5,442	6,805
J2 GLOBAL INC	67.94	82	4,346	5,571
JACK HENRY & ASSOCIATES INC	64.70	188	5,929	12,164
JANUS CAPITAL GROUP INC	17.12	203	2,085	3,479
JARDEN CORP	51.75	165	5,219	8,517
KAISER ALUMINUM CORP	83.08	25	1,473	2,079
KAPSTONE PAPER AND PACKAGING C	23.12	40	1,089	918
KAR AUCTION SERVICES INC	37.40	31	982	1,163
KEARNY FINANCIAL CORP/MD	11.16	129	1,408	1,442
KENNEDY-WILSON HOLDINGS INC	24.59	47	706	1,160
KITE REALTY GROUP TRUST	24.47	101	2,454	2,464
KNIGHT TRANSPORTATION INC	26.74	76	1,652	2,041
LA QUINTA HOLDINGS INC	22.85	180	3,159	4,113
LAREDO PETROLEUM INC	12.58	248	4,899	3,120
LAREDO PETROLEUM INC	12.58	35	904	434
LA-Z-BOY INC	26.34	87	1,565	2,302
LEIDOS HOLDINGS INC	40.37	26	1,042	1,066
LEXINGTON REALTY TRUST	8.48	276	2,376	2,337
LH - GLOBAL EQ HF	1.00	109,190	109,190	109,190
LIBBEY INC	41.33	25	1,019	1,029
LITTELFUSE INC	94.89	39	2,817	3,669
LUXFER HOLDINGS PLC	13.00	46	786	592
M/I HOMES INC	24.67	37	805	914
MACK-CALI REALTY CORP	18.43	155	3,032	2,854
MAGELLAN HEALTH INC	70.07	62	3,084	4,309
MAGELLAN HEALTH INC	70.07	38	1,879	2,687
MANPOWERGROUP INC	89.38	13	852	1,126
MARRIOTT VACATIONS WORLDWIDE C	91.75	49	2,337	4,491
MARRIOTT VACATIONS WORLDWIDE C	91.75	38	2,244	3,487
MARTIN MARIETTA MATERIALS INC	141.51	5	536	767
MATADOR RESOURCES CO	25.00	101	2,490	2,529
MATRIX SERVICE CO	18.28	149	3,315	2,716
MAXIMUS INC	65.73	22	939	1,446
MAXPOINT INTERACTIVE INC	8.08	69	770	559
MDC PARTNERS INC	19.70	74	1,627	1,460
MEDASSETS INC	22.06	58	1,197	1,279
MEDICAL PROPERTIES TRUST INC	13.11	96	1,397	1,253
MEDICAL PROPERTIES TRUST INC	13.11	148	1,671	1,941
MEDIVATION INC	114.20	9	577	1,037

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
MEDNAX INC	74.11	70	3,344	5,188
MEDNAX INC	74.11	19	1,120	1,408
MEMORIAL RESOURCE DEVELOPMENT	18.97	186	4,036	3,528
MENTOR GRAPHICS CORP	26.43	153	1,960	4,048
MEREDITH CORP	52.15	68	3,326	3,536
MERIDIAN BANCORP INC	13.41	51	537	683
MERIT MEDICAL SYSTEMS INC	21.54	53	639	1,141
MERITAGE HOMES CORP	47.09	46	1,362	2,156
MERITOR INC	13.12	194	2,629	2,546
MGIC INVESTMENT CORP	11.38	417	2,954	4,747
MODINE MANUFACTURING CO	10.73	205	1,976	2,204
MOLINA HEALTHCARE INC	70.30	49	1,793	3,437
MOLINA HEALTHCARE INC	70.30	30	1,037	2,141
MONOLITHIC POWER SYSTEMS INC	50.71	80	1,876	4,076
MOTORCAR PARTS OF AMERICA INC	30.09	51	1,306	1,548
MULTI-COLOR CORP	63.88	57	1,270	3,664
NASDAQ OMX GROUP INC/THE	48.81	28	856	1,359
NATIONAL HOLDINGS CORP	3.59	152	494	544
NATURAL GROCERS BY VITAMIN COT	24.62	36	841	892
NAVISTAR INTERNATIONAL CORP	22.63	16	584	370
NEUROCRINE BIOSCIENCES INC	47.76	36	201	1,710
NEUSTAR INC	29.21	120	4,079	3,505
NEWLINK GENETICS CORP	44.27	21	704	941
NICE-SYSTEMS LTD	63.59	20	686	1,240
NICE-SYSTEMS LTD	63.59	40	1,657	2,544
NN INC	25.52	33	785	835
NORTHSTAR REALTY FINANCE CORP	15.90	75	1,385	1,186
NORTHWESTERN CORP	48.75	69	2,788	3,353
NUANCE COMMUNICATIONS INC	17.51	105	2,024	1,839
OCH-ZIFF CAPITAL MANAGEMENT GR	12.22	569	4,738	6,953
OFG BANCORP	10.67	209	3,041	2,230
OLD DOMINION FREIGHT LINE INC	68.61	90	6,806	6,140
OLD NATIONAL BANCORP/IN	14.46	219	3,172	3,174
OM ASSET MANAGEMENT PLC	17.79	70	1,058	1,247
ON ASSIGNMENT INC	39.28	24	842	958
OPUS BANK	36.18	55	1,655	1,994
OPUS BANK	36.18	43	1,271	1,559
ORBITAL ATK INC	73.36	70	3,260	5,153
PARK CITY GROUP INC	12.39	69	745	860
PARKWAY PROPERTIES INC/MD	17.44	131	2,330	2,277
PARSLEY ENERGY INC	17.42	98	1,806	1,712
PAYCOM SOFTWARE INC	34.15	30	977	1,025
PDC ENERGY INC	53.64	21	940	1,100
PENN NATIONAL GAMING INC	18.35	85	1,550	1,564
PENNSYLVANIA REAL ESTATE INVES	21.34	92	1,841	1,962

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
PHARMERICA CORP	33.30	74	1,961	2,462
PHARMERICA CORP	33.30	44	1,160	1,455
PHOTRONICS INC	9.51	317	1,905	3,012
PHYSICIANS REALTY TRUST	15.36	133	2,230	2,040
PLEXUS CORP	43.88	83	2,649	3,630
PNM RESOURCES INC	24.60	76	1,384	1,858
POINTS INTERNATIONAL LTD	12.43	26	724	322
PORTLAND GENERAL ELECTRIC CO	33.16	31	906	1,019
PREFORMED LINE PRODUCTS CO	37.72	11	779	416
PRIMORIS SERVICES CORP	19.80	95	1,630	1,875
PROASSURANCE CORP	46.21	199	8,594	9,173
PROGRESS SOFTWARE CORP	27.50	39	970	1,082
PROTO LABS INC	67.48	82	5,840	5,540
PROVIDENCE SERVICE CORP/THE	44.28	30	1,265	1,337
PTC INC	41.02	30	847	1,243
QLIK TECHNOLOGIES INC	34.96	190	4,304	6,642
QLIK TECHNOLOGIES INC	34.96	60	1,852	2,094
QLOGIC CORP	14.19	185	2,522	2,622
QORVO INC	80.27	26	1,197	2,068
QUAKER CHEMICAL CORP	88.84	34	1,351	3,062
RADIAN GROUP INC	18.76	251	1,677	4,702
RADIUS HEALTH INC	67.70	27	1,233	1,794
RAIT FINANCIAL TRUST	6.11	299	1,860	1,829
REAL INDUSTRY INC	11.35	29	341	326
RECEPTOS INC	190.05	5	834	931
RED ROBIN GOURMET BURGERS INC	85.82	22	1,192	1,928
REDWOOD TRUST INC	15.70	96	1,620	1,514
REGIONAL MANAGEMENT CORP	17.86	38	716	681
REINSURANCE GROUP OF AMERICA I	94.87	17	1,242	1,646
RENAISSANCERE HOLDINGS LTD	101.51	66	5,971	6,700
REXNORD CORP	23.91	276	7,242	6,599
RIGNET INC	30.57	33	551	1,001
RLI CORP	51.39	74	2,334	3,779
ROADRUNNER TRANSPORTATION SYST	25.80	57	1,303	1,463
ROBERT HALF INTERNATIONAL INC	55.50	130	4,977	7,215
ROCK-TENN CO	60.20	19	773	1,135
ROVI CORP	15.95	47	944	745
ROVI CORP	15.95	158	3,475	2,520
ROWAN COS PLC	21.11	208	6,641	4,389
RPC INC	13.83	44	662	614
RPM INTERNATIONAL INC	48.97	175	5,388	8,570
RUCKUS WIRELESS INC	10.34	91	1,084	936
RUTH'S HOSPITALITY GROUP INC	16.12	97	1,189	1,571
RYLAND GROUP INC/THE	46.37	74	1,798	3,438
RYMAN HOSPITALITY PROPERTIES I	53.11	64	2,710	3,374

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
SABRA HEALTH CARE REIT INC	25.74	45	1,280	1,153
SAGENT PHARMACEUTICALS INC	24.31	30	687	723
SAIA INC	39.29	62	1,534	2,431
SALLY BEAUTY HOLDINGS INC	31.58	240	6,219	7,579
SENIOR HOUSING PROPERTIES TRUS	17.55	39	863	676
SERES THERAPEUTICS INC	41.50	18	659	747
SERVICE CORP INTERNATIONAL/US	29.43	62	1,142	1,823
SERVICEMASTER GLOBAL HOLDINGS	36.17	49	1,239	1,780
SERVICEMASTER GLOBAL HOLDINGS	36.17	160	3,138	5,802
SHOE CARNIVAL INC	28.86	59	1,256	1,716
SILICON LABORATORIES INC	54.01	44	2,264	2,395
SIRONA DENTAL SYSTEMS INC	100.42	59	4,076	5,925
SKECHERS U.S.A. INC	109.79	23	677	2,531
SOLARWINDS INC	46.13	99	4,065	4,560
SOLERA HOLDINGS INC	44.56	173	7,768	7,711
SOUTH JERSEY INDUSTRIES INC	24.73	38	1,108	939
SOUTH JERSEY INDUSTRIES INC	24.73	97	2,578	2,395
SPROUTS FARMERS MARKET INC	26.98	31	1,047	823
STANCORP FINANCIAL GROUP INC	75.61	19	747	1,465
STARZ	44.72	31	932	1,385
STEEL DYNAMICS INC	20.72	27	592	563
STEVEN MADDEN LTD	42.78	53	1,617	2,282
STEWART INFORMATION SERVICES C	39.80	77	2,124	3,084
STILLWATER MINING CO	11.59	129	1,867	1,492
SUNOPTA INC	10.73	119	937	1,273
SUNSTONE HOTEL INVESTORS INC	15.01	231	1,874	3,464
SUPERVALU INC	8.09	222	2,397	1,795
SURGICAL CARE AFFILIATES INC	38.38	36	1,095	1,366
SYMETRA FINANCIAL CORP	24.17	109	2,648	2,629
SYNCHRONOSS TECHNOLOGIES INC	45.73	43	1,790	1,980
SYNERGY RESOURCES CORP	11.43	366	3,941	4,186
SYNNEX CORP	73.19	35	1,598	2,576
SYNOVUS FINANCIAL CORP	30.82	46	887	1,433
SYNOVUS FINANCIAL CORP	30.82	165	2,813	5,094
TAYLOR MORRISON HOME CORP	20.36	258	5,631	5,253
TCF FINANCIAL CORP	16.61	97	1,187	1,607
TEAM HEALTH HOLDINGS INC	65.33	106	3,726	6,925
TEAM HEALTH HOLDINGS INC	65.33	40	1,899	2,630
TEAM INC	40.25	43	1,753	1,739
TECH DATA CORP	57.56	55	2,968	3,184
TELEDYNE TECHNOLOGIES INC	105.51	17	1,235	1,820
TELEFLEX INC	135.45	10	801	1,371
TEMPUR SEALY INTERNATIONAL INC	65.90	106	5,841	6,985
TENNECO INC	57.44	40	1,549	2,296
TESARO INC	58.79	15	822	852

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
TFS FINANCIAL CORP	16.82	69	691	1,157
THIRD POINT REINSURANCE LTD	14.75	88	1,149	1,294
TILE SHOP HOLDINGS INC	14.19	48	504	683
TRANSUNION	25.10	252	5,975	6,330
TREEHOUSE FOODS INC	81.03	25	1,303	2,046
TRIMAS CORP	29.60	27	856	792
TRINET GROUP INC	25.35	140	3,131	3,549
TRONOX LTD	14.63	40	904	584
ULTIMATE SOFTWARE GROUP INC/TH	164.34	65	7,406	10,682
UNIQURE NV	27.00	19	355	513
UNISYS CORP	19.99	115	2,924	2,299
UNITED COMMUNITY BANKS INC/GA	20.87	182	3,154	3,788
UNITED NATURAL FOODS INC	63.68	128	6,843	8,151
US PHYSICAL THERAPY INC	54.76	25	752	1,391
VALMONT INDUSTRIES INC	118.87	5	569	544
VANTAGE DRILLING CO	0.19	164	271	31
VANTIV INC	38.19	150	3,760	5,729
VECTOR GROUP LTD	23.46	42	973	995
VIRTUS INVESTMENT PARTNERS INC	132.25	5	845	684
VIRTUSA CORP	51.40	35	681	1,802
VISHAY INTERTECHNOLOGY INC	11.68	179	2,032	2,087
VISTA OUTDOOR INC	44.90	21	910	956
WABASH NATIONAL CORP	12.54	189	2,143	2,370
WABCO HOLDINGS INC	123.72	72	4,367	8,908
WAGeworks INC	40.45	136	5,978	5,493
WATERSTONE FINANCIAL INC	13.20	43	458	562
WATSCO INC	123.74	44	4,286	5,383
WELLCARE HEALTH PLANS INC	84.83	33	1,831	2,817
WESCO INTERNATIONAL INC	68.64	92	6,090	6,315
WESCO INTERNATIONAL INC	68.64	15	669	998
WEST CORP	30.10	28	611	855
WESTAMERICA BANCORPORATION	50.65	41	1,941	2,072
WESTERN ALLIANCE BANCORP	33.76	50	870	1,698
WESTERN ALLIANCE BANCORP	33.76	149	1,378	5,037
WEX INC	113.97	60	2,988	6,838
WHITEWAVE FOODS CO/THE	48.88	120	2,809	5,866
WILLIAMS-SONOMA INC	82.27	92	6,371	7,528
WISDOMTREE INVESTMENTS INC	21.97	200	3,911	4,393
WNS HOLDINGS LTD	26.75	33	433	872
WNS HOLDINGS LTD	26.75	276	3,197	7,370
WOODWARD INC	54.99	80	4,352	4,399
WORLD FUEL SERVICES CORP	47.95	32	1,349	1,532
WP GLIMCHER INC	13.53	62	1,089	844
WPX ENERGY INC	12.28	204	2,739	2,501
US Equity		148,245	\$ 1,051,907	\$ 1,290,803

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
US Equity Receivables				\$ 684
Total US Equity				\$ 1,291,487
Developed International Equity				
LPE-EARNEST PARTNERS	1.00	464,569	\$ 464,569	\$ 464,569
Developed International Equity				\$ 464,569
Developed International Equity Receivables				\$ -
Total Developed International Equity				\$ 464,569
Emerging Market Equity				
ABERDEEN EMERGING MARKETS	54.41	4,352	\$ 237,063	\$ 236,781
LSV EMERGING MARKETS EQUITY	255.15	976	298,698	249,155
SCHRODER EMF FUND NO 500 DNQ	7,575.28	33	228,337	246,650
WILLIAM BLAIR EMERGING MARKETS	13.90	19,291	225,690	268,151
Emerging Market Equity				\$ 989,788
Emerging Market Equity Receivables				\$ -
Total Emerging Market Equity				\$ 1,000,737
Global Equity Managers				
3I GROUP PLC	8.12	142	\$ 1,136	\$ 1,151
3M CO	154.30	30	4,633	4,552
3M CO	154.30	2	280	268
ABB LTD	20.95	9	209	197
ABB LTD	20.95	44	968	921
ABBOTT LABORATORIES	49.08	39	1,940	1,933
ABBOTT LABORATORIES	49.08	35	1,656	1,723
ABBVIE INC	67.19	15	952	974
ABBVIE INC	67.19	35	2,372	2,362
ACCENTURE PLC	96.78	3	253	261
ACCOR SA	50.44	7	413	374
ACE LTD	101.68	1	151	142
ADECCO SA	81.22	3	270	272
ADECCO SA	81.22	2	145	144
ADOBE SYSTEMS INC	81.01	2	161	170
ADT CORP/THE	33.57	5	169	154
AEGON NV	7.34	112	865	826
AETNA INC	127.46	5	516	586
AETNA INC	127.46	45	5,286	5,789
AGILENT TECHNOLOGIES INC	38.58	8	338	318
AGRIUM INC	106.03	2	174	170
AIA GROUP LTD	6.55	69	448	449
AIA GROUP LTD	6.55	180	1,196	1,178
AIR LIQUIDE SA	126.41	1	190	186
AIR WATER INC	18.31	9	158	165
AIRBUS GROUP SE	64.85	3	169	163

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
AIRBUS GROUP SE	64.85	44	3,138	2,883
AJINOMOTO CO INC	21.67	61	1,410	1,322
AJINOMOTO CO INC	21.67	40	829	867
AKAMAI TECHNOLOGIES INC	69.82	3	258	234
ALCOA INC	11.15	144	1,964	1,610
ALEXION PHARMACEUTICALS INC	180.77	1	139	145
ALIMENTATION COUCHE-TARD INC	42.80	46	1,777	1,960
ALIMENTATION COUCHE-TARD INC	42.80	66	2,643	2,816
ALKERMES PLC	64.34	19	1,085	1,197
ALLERGAN PLC	303.46	25	7,206	7,587
ALLIANT ENERGY CORP	57.72	3	167	156
ALLIANZ SE	155.65	8	1,271	1,173
ALLIANZ SE	155.65	28	4,501	4,371
ALLSTATE CORP/THE	64.87	77	5,198	4,973
ALLSTATE CORP/THE	64.87	10	704	662
ALTICE SA	137.66	14	1,733	1,929
ALTRIA GROUP INC	48.91	101	5,212	4,939
ALTRIA GROUP INC	48.91	184	9,227	9,009
ALUMINA LTD	1.18	164	213	193
AMADEUS IT HOLDING SA	39.84	4	184	156
AMAZON.COM INC	434.09	3	1,313	1,336
AMAZON.COM INC	434.09	2	901	912
AMCOR LTD/AUSTRALIA	10.55	58	642	613
AMERICAN AIRLINES GROUP INC	39.94	3	147	136
AMERICAN AIRLINES GROUP INC	39.94	27	1,124	1,069
AMERICAN ELECTRIC POWER CO INC	52.97	10	589	540
AMERICAN EXPRESS CO	77.72	5	370	373
AMERICAN INTERNATIONAL GROUP I	61.82	17	1,031	1,072
AMERICAN INTERNATIONAL GROUP I	61.82	18	1,014	1,107
AMERICAN TOWER CORP	93.29	9	877	864
AMERICAN TOWER CORP	93.29	2	187	187
AMERIPRISE FINANCIAL INC	124.93	2	280	275
AMERISOURCEBERGEN CORP	106.34	42	4,686	4,458
AMERISOURCEBERGEN CORP	106.34	33	3,642	3,456
AMGEN INC	153.52	42	6,652	6,490
AMGEN INC	153.52	22	3,590	3,423
AMPHENOL CORP	57.97	12	650	672
ANA HOLDINGS INC	2.71	137	373	372
ANADARKO PETROLEUM CORP	78.06	2	207	172
ANHEUSER-BUSCH INBEV NV	119.78	25	3,078	3,042
ANNALY CAPITAL MANAGEMENT INC	9.19	21	215	191
ANTHEM INC	164.14	17	2,732	2,731
ANTHEM INC	164.14	31	4,638	5,039
APA GROUP	6.33	149	1,132	942
APPLE INC	125.43	101	12,968	12,643

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
APPLE INC	125.43	122	16,095	15,319
APPLIED MATERIALS INC	19.22	76	1,539	1,452
ARCHER-DANIELS-MIDLAND CO	48.22	4	201	198
ARCHER-DANIELS-MIDLAND CO	48.22	61	3,186	2,948
ARM HOLDINGS PLC	16.31	27	466	442
ASAHI KASEI CORP	8.22	235	2,300	1,931
ASAHI KASEI CORP	8.22	39	338	320
ASCIANO LTD	5.11	103	531	526
ASHLAND INC	121.90	3	409	390
ASHTREAD GROUP PLC	17.28	33	563	564
ASHTREAD GROUP PLC	17.28	29	510	497
ASICS CORP	25.87	6	149	145
ASML HOLDING NV	103.29	4	406	388
ASML HOLDING NV	103.29	7	766	698
ASSA ABLOY AB	18.81	47	930	887
ASSURANT INC	67.00	31	2,044	2,080
ASTELLAS PHARMA INC	14.26	155	2,275	2,215
ASTELLAS PHARMA INC	14.26	118	1,901	1,676
ASTRAZENECA PLC	63.21	50	3,433	3,150
AT&T INC	35.52	74	2,558	2,614
ATLANTIA SPA	24.69	7	165	161
ATLANTIA SPA	24.69	8	204	197
ATLAS COPCO AB	27.96	14	411	382
ATLAS COPCO AB	24.89	21	565	529
AURIZON HOLDINGS LTD	3.94	280	1,124	1,105
AUSTRALIA & NEW ZEALAND BANKIN	24.75	48	1,190	1,178
AUSTRALIA & NEW ZEALAND BANKIN	24.75	17	467	413
AUTOMATIC DATA PROCESSING INC	80.23	6	518	483
AUTOMATIC DATA PROCESSING INC	80.23	13	1,076	1,011
AVAGO TECHNOLOGIES LTD	132.93	28	3,289	3,735
AVALONBAY COMMUNITIES INC	159.87	3	486	463
AVALONBAY COMMUNITIES INC	159.87	12	1,929	1,839
AVERY DENNISON CORP	60.94	13	832	807
AVIVA PLC	7.75	33	269	259
AVNET INC	41.11	27	1,224	1,122
AXA SA	25.21	8	193	196
AXA SA	25.21	19	489	476
AXEL SPRINGER SE	52.47	15	835	779
BAE SYSTEMS PLC	7.10	113	890	801
BAE SYSTEMS PLC	7.10	67	531	472
BALL CORP	70.15	11	783	744
BALOISE HOLDING AG	121.98	13	1,675	1,612
BANCO BILBAO VIZCAYA ARGENTARI	9.80	28	282	272
BANCO BILBAO VIZCAYA ARGENTARI	9.80	106	1,053	1,039
BANCO POPOLARE SC	16.45	61	1,062	997

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
BANCO SANTANDER SA	6.98	273	2,048	1,903
BANCO SANTANDER SA	6.98	250	1,801	1,746
BANDAI NAMCO HOLDINGS INC	19.35	58	1,176	1,128
BANK OF AMERICA CORP	17.02	291	4,645	4,948
BANK OF IRELAND	0.40	534	206	215
BANK OF MONTREAL	59.28	7	453	403
BANK OF NEW YORK MELLON CORP/T	41.97	25	1,088	1,039
BANK OF NEW YORK MELLON CORP/T	41.97	7	309	302
BANK OF NOVA SCOTIA	51.64	34	1,889	1,735
BANK OF YOKOHAMA LTD/THE	6.13	81	500	497
BANKINTER SA	7.39	22	162	160
BARCLAYS PLC	4.10	165	652	674
BARCLAYS PLC	4.10	997	4,133	4,085
BARRATT DEVELOPMENTS PLC	9.66	19	176	182
BASF SE	87.82	8	719	671
BASF SE	87.82	4	383	338
BAXTER INTERNATIONAL INC	69.93	2	167	168
BAYER AG	139.89	22	3,206	3,118
BAYERISCHE MOTOREN WERKE AG	109.39	1	167	154
BECTON DICKINSON AND CO	141.65	1	156	156
BED BATH & BEYOND INC	68.98	8	584	573
BEIERSDORF AG	83.72	10	871	798
BERKSHIRE HATHAWAY INC	136.11	23	3,301	3,104
BERKSHIRE HATHAWAY INC	136.11	36	5,084	4,859
BEST BUY CO INC	32.61	56	1,942	1,816
BEST BUY CO INC	32.61	60	2,052	1,958
BG GROUP PLC	16.66	15	265	245
BG GROUP PLC	16.66	69	1,220	1,155
BHP BILLITON LTD	20.79	14	361	290
BHP BILLITON LTD	20.79	73	1,628	1,517
BHP BILLITON PLC	19.64	9	215	175
BIOGEN INC	403.94	1	384	404
BIOGEN INC	403.94	15	6,126	6,185
BIOMARIN PHARMACEUTICAL INC	136.78	20	2,323	2,681
BIOMARIN PHARMACEUTICAL INC	136.78	11	1,373	1,474
BLACKBERRY LIMITED	8.18	41	406	333
BLACKROCK INC	345.98	4	1,502	1,419
BLACKROCK MSCI WORLD INDEX	15.99	128,310	1,995,044	2,051,523
BNP PARIBAS SA	60.33	4	287	271
BOC HONG KONG HOLDINGS LTD	4.17	123	507	510
BOC HONG KONG HOLDINGS LTD	4.17	362	1,474	1,508
BOEING CO/THE	138.72	14	2,066	1,970
BOEING CO/THE	138.72	11	1,512	1,474
BOLIDEN AB	18.21	48	1,034	879
BOLIDEN AB	18.21	82	1,778	1,489

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
BORAL LTD	4.50	163	779	733
BOSKALIS WESTMINSTER NV	48.91	36	1,805	1,759
BOSTON PROPERTIES INC	121.04	3	441	406
BOSTON PROPERTIES INC	121.04	7	887	811
BOUYGUES SA	37.36	6	221	209
BP PLC	6.61	78	565	516
BP PLC	6.61	514	3,560	3,394
BRENNTAG AG	57.30	11	692	652
BRENNTAG AG	57.30	11	646	603
BRISTOL-MYERS SQUIBB CO	66.54	43	3,001	2,888
BRISTOL-MYERS SQUIBB CO	66.54	9	579	599
BRITISH AMERICAN TOBACCO PLC	53.71	41	2,325	2,212
BRITISH AMERICAN TOBACCO PLC	53.71	111	6,129	5,935
BRITISH LAND CO PLC/THE	12.48	32	410	403
BRITISH LAND CO PLC/THE	12.48	21	280	261
BROADCOM CORP	51.49	25	1,123	1,303
BROADCOM CORP	51.49	11	615	563
BROOKFIELD ASSET MGMT INC	34.96	66	2,405	2,311
BT GROUP PLC	7.08	233	1,599	1,647
BT GROUP PLC	7.08	149	1,048	1,056
BUNGE LTD	87.80	5	447	429
BURBERRY GROUP PLC	24.71	34	897	847
CA INC	29.29	21	652	615
CABLEVISION SYSTEMS CORP	23.94	12	240	285
CALBEE INC	42.17	8	352	350
CALBEE INC	42.17	13	504	561
CALPINE CORP	17.99	60	1,226	1,086
CALTEX AUSTRALIA LTD	24.48	31	795	753
CALTEX AUSTRALIA LTD	24.48	53	1,458	1,303
CAMECO CORP	14.31	19	274	265
CANADIAN IMPERIAL BK OF COMM	73.75	2	188	170
CANADIAN NATIONAL RAILWAY CO	57.72	125	8,169	7,203
CANADIAN NATIONAL RAILWAY CO	57.72	19	1,130	1,102
CANADIAN NATURAL RESOURCES LTD	27.15	26	785	697
CANADIAN NATURAL RESOURCES LTD	27.15	5	162	130
CANADIAN PACIFIC RAILWAY LTD	160.21	7	1,361	1,122
CANADIAN TIRE CORP LTD	107.00	8	873	888
CANON INC	32.55	5	180	159
CANON INC	32.55	15	526	491
CAP GEMINI SA	88.43	2	183	185
CAPITAL ONE FINANCIAL CORP	87.97	3	217	238
CAPITAL ONE FINANCIAL CORP	87.97	16	1,364	1,424
CARDINAL HEALTH INC	83.65	17	1,467	1,380
CARDINAL HEALTH INC	83.65	13	1,114	1,057
CARMAX INC	66.21	10	742	689

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
CARNIVAL CORP	49.39	25	1,168	1,223
CARNIVAL PLC	51.10	10	460	505
CATAMARAN CORP	61.14	9	539	550
CATERPILLAR INC	84.82	3	236	229
CATHAY PACIFIC AIRWAYS LTD	2.46	65	167	160
CBS CORP	55.50	5	320	287
CELGENE CORP	115.74	15	1,749	1,761
CELGENE CORP	115.74	52	5,831	5,972
CENTENE CORP	80.40	3	184	201
CENTRAL JAPAN RAILWAY CO	180.65	8	1,480	1,463
CENTRAL JAPAN RAILWAY CO	180.65	7	1,234	1,265
CENTURYLINK INC	29.38	36	1,289	1,043
CERNER CORP	69.06	16	1,143	1,119
CGI GROUP INC	39.13	11	472	438
CGI GROUP INC	39.13	25	1,080	990
CH ROBINSON WORLDWIDE INC	62.39	5	317	306
CHARLES SCHWAB CORP/THE	32.65	5	154	163
CHENIERE ENERGY INC	69.26	9	702	644
CHEUNG KONG INFRASTRUCTURE HOL	7.77	109	920	846
CHEUNG KONG PROPERTY HOLDINGS	8.29	61	494	506
CHEUNG KONG PROPERTY HOLDINGS	8.29	30	179	245
CHEVRON CORP	96.47	27	2,961	2,556
CHIBA BANK LTD/THE	7.62	46	367	351
CHRISTIAN DIOR SE	195.10	5	1,014	988
CHURCH & DWIGHT CO INC	81.13	4	349	341
CIE FINANCIERE RICHEMONT SA	81.38	2	204	184
CIE GENERALE DES ETABLISSEMENT	104.72	9	976	937
CIGNA CORP	162.00	5	694	827
CIGNA CORP	162.00	11	1,382	1,750
CINTAS CORP	84.59	24	2,068	2,027
CISCO SYSTEMS INC	27.46	119	3,501	3,275
CISCO SYSTEMS INC	27.46	59	1,714	1,620
CIT GROUP INC	46.49	7	314	314
CITIGROUP INC	55.24	14	740	749
CITIGROUP INC	55.24	21	1,140	1,171
CK HUTCHISON HOLDINGS LTD	14.69	50	676	727
CK HUTCHISON HOLDINGS LTD	14.69	30	460	433
CLP HOLDINGS LTD	8.50	118	1,038	999
CME GROUP INC/IL	93.06	18	1,583	1,647
CMS ENERGY CORP	31.84	16	548	513
COCA-COLA CO/THE	39.23	35	1,417	1,373
COCA-COLA HBC AG	21.51	15	339	325
COGNIZANT TECHNOLOGY SOLUTIONS	61.09	7	476	449
COGNIZANT TECHNOLOGY SOLUTIONS	61.09	9	576	562
COLGATE-PALMOLIVE CO	65.41	6	384	366

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
COMCAST CORP	60.14	37	2,210	2,251
COMCAST CORP	60.14	125	7,304	7,530
COMERICA INC	51.32	81	4,063	4,179
COMFORTDELGRO CORP LTD	2.32	121	274	281
COMFORTDELGRO CORP LTD	2.32	134	310	311
COMMONWEALTH BANK OF AUSTRALIA	65.43	100	7,322	6,567
COMPASS GROUP PLC	16.56	83	1,468	1,375
COMPASS GROUP PLC	16.56	13	221	209
CONAGRA FOODS INC	43.72	22	790	949
CONOCOPHILLIPS	61.41	15	1,041	940
CONSTELLATION BRANDS INC	116.02	14	1,655	1,647
CONSTELLATION SOFTWARE INC	397.18	3	1,238	1,192
CONSTELLATION SOFTWARE INC	397.18	3	1,156	1,112
CONSTELLATION SOFTWARE INC	0.20	2	0	0
CONTINENTAL AG	236.49	1	198	197
CORNING INC	19.73	21	452	418
COSTCO WHOLESALE CORP	135.06	27	3,835	3,593
CREDIT SUISSE GROUP AG	27.50	7	174	179
CRH PLC	28.21	41	1,160	1,147
CROWN CASTLE INTERNATIONAL COR	80.30	7	611	596
CSL LTD	66.46	18	1,328	1,208
CSX CORP	32.65	26	964	852
CUMMINS INC	131.19	2	340	325
CVS HEALTH CORP	104.88	91	9,141	9,523
CVS HEALTH CORP	104.88	65	6,680	6,790
DAICEL CORP	12.85	25	316	325
DAICEL CORP	12.85	60	773	764
DAI-ICHI LIFE INSURANCE CO LTD	19.67	12	201	232
DAI-ICHI LIFE INSURANCE CO LTD	19.67	38	673	749
DAILY MSCI USA INDX NL FUND	26.74	22,921	543,810	612,981
DAIMLER AG	90.96	15	1,410	1,335
DAITO TRUST CONSTRUCTION CO LT	103.62	1	164	145
DAIWA SECURITIES GROUP INC	7.50	44	347	330
DANAHER CORP	85.59	9	771	779
DANONE SA	64.61	3	179	162
DARDEN RESTAURANTS INC	71.08	12	773	860
DARDEN RESTAURANTS INC	71.08	50	3,266	3,574
DASSAULT SYSTEMES	72.67	6	476	440
DBS GROUP HOLDINGS LTD	15.37	52	837	805
DELHAIZE GROUP	82.52	9	785	760
DELHAIZE GROUP	82.52	2	188	172
DELPHI AUTOMOTIVE PLC	85.09	36	3,121	3,031
DELTA AIR LINES INC	41.08	13	550	534
DELTA LLOYD NV	16.41	29	515	479
DEUTSCHE ANNINGTON IMMOBILIEN	28.19	58	1,885	1,635

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
DEUTSCHE BANK AG	30.03	6	186	176
DEUTSCHE BOERSE AG	82.73	2	168	170
DEUTSCHE TELEKOM AG	17.21	83	1,452	1,423
DEUTSCHE TELEKOM AG	17.21	101	1,824	1,737
DEUTSCHE WOHNEN AG	22.90	56	1,418	1,280
DEUTSCHE WOHNEN AG	-	39	-	-
DIAGEO PLC	28.95	131	3,647	3,804
DICK'S SPORTING GOODS INC	51.77	38	2,031	1,945
DIGITAL REALTY TRUST INC	66.68	12	747	780
DIRECT LINE INSURANCE GROUP PL	5.28	332	1,865	1,752
DIRECTV	92.79	2	192	195
DIRECTV	92.79	9	859	872
DISCOVER FINANCIAL SERVICES	57.62	3	157	156
DISCOVER FINANCIAL SERVICES	57.62	26	1,511	1,475
DIXONS CARPHONE PLC	7.13	173	1,119	1,233
DOLLAR GENERAL CORP	77.74	20	1,463	1,556
DOLLAR TREE INC	78.99	16	1,242	1,287
DOLLAR TREE INC	78.99	23	1,767	1,801
DOLLARAMA INC	60.64	21	1,229	1,298
DOLLARAMA INC	60.64	18	990	1,067
DOMINION RESOURCES INC/VA	66.87	3	181	167
DON QUIJOTE HOLDINGS CO LTD	42.58	22	830	920
DON QUIJOTE HOLDINGS CO LTD	42.58	21	831	903
DOW CHEMICAL CO/THE	51.17	56	2,894	2,871
DOW CHEMICAL CO/THE	51.17	12	599	594
DR HORTON INC	27.36	6	150	156
DR PEPPER SNAPPLE GROUP INC	72.90	33	2,533	2,398
DR PEPPER SNAPPLE GROUP INC	72.90	36	2,683	2,603
DSV A/S	32.38	11	378	356
DTE ENERGY CO	74.64	2	163	149
DUKE ENERGY CORP	70.62	53	4,113	3,743
DUKE ENERGY CORP	70.62	14	1,066	991
DUN & BRADSTREET CORP/THE	122.00	4	565	537
EASYJET PLC	24.31	29	743	707
EASYJET PLC	24.31	32	788	772
EATON CORP PLC	67.49	2	139	135
EBAY INC	60.24	5	277	283
EBAY INC	60.24	11	672	668
EDISON INTERNATIONAL	55.58	13	781	700
EDWARDS LIFESCIENCES CORP	142.43	16	2,041	2,250
EDWARDS LIFESCIENCES CORP	142.43	26	3,343	3,645
EI DU PONT DE NEMOURS & CO	63.95	21	1,546	1,356
EISAI CO LTD	67.14	5	313	329
EISAI CO LTD	67.14	3	192	195
ELECTROLUX AB	31.31	87	2,683	2,729

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
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Issuer	Price	Shares	Cost	Market Value
ELECTROLUX AB	31.31	20	630	635
ELECTRONIC ARTS INC	66.50	31	1,974	2,075
ELECTRONIC ARTS INC	66.50	27	1,643	1,782
ELI LILLY & CO	83.49	29	2,125	2,455
EMC CORP/MA	26.39	9	255	248
EMC CORP/MA	26.39	18	487	485
EMERSON ELECTRIC CO	55.43	3	177	166
EMPIRE CO LTD	70.46	10	701	676
EMPIRE CO LTD	70.46	5	375	366
ENAGAS SA	27.18	11	327	290
ENBRIDGE INC	46.79	4	219	192
ENDO INTERNATIONAL PLC	79.65	9	740	701
ENEL SPA	4.53	31	154	141
ENI SPA	17.74	11	207	192
ENI SPA	17.74	169	3,056	2,997
ENTERGY CORP	70.50	28	2,172	1,953
EOG RESOURCES INC	87.55	3	289	254
EQUIFAX INC	97.09	8	827	800
EQUIFAX INC	97.09	2	178	175
EQUITY RESIDENTIAL	70.17	8	565	529
EQUITY RESIDENTIAL	70.17	27	1,999	1,860
ESSEX PROPERTY TRUST INC	212.50	1	317	299
ESSEX PROPERTY TRUST INC	212.50	7	1,664	1,573
ESSILOR INTERNATIONAL SA	119.22	2	207	198
EUTELSAT COMMUNICATIONS SA	32.26	31	1,055	990
EVERSOURCE ENERGY	45.41	7	337	309
EXELON CORP	31.42	20	680	632
EXPRESS SCRIPTS HOLDING CO	88.94	30	2,552	2,677
EXXON MOBIL CORP	83.20	25	2,162	2,047
EXXON MOBIL CORP	83.20	29	2,447	2,392
F5 NETWORKS INC	120.35	1	87	84
FACEBOOK INC	85.77	14	1,128	1,207
FACEBOOK INC	85.77	65	5,238	5,583
FAIRFAX FINANCIAL HOLDINGS LTD	493.32	2	844	839
FAIRFAX FINANCIAL HOLDINGS LTD	493.32	2	1,273	1,184
FAMILYMART CO LTD	46.01	5	203	221
FANUC CORP	204.96	2	435	410
FANUC CORP	204.96	1	186	164
FAST RETAILING CO LTD	454.05	4	1,470	1,635
FEDERAL REALTY INVESTMENT TRUS	128.09	1	201	190
FEDEX CORP	170.40	12	2,001	2,011
FEDEX CORP	170.40	9	1,640	1,596
FERROVIAL SA	21.67	11	254	245
FIAT CHRYSLER AUTOMOBILES NV	14.64	123	1,872	1,796
FIAT CHRYSLER AUTOMOBILES NV	14.64	22	345	315

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
FIDELITY NATIONAL INFORMATION	61.80	5	346	334
FIFTH THIRD BANCORP	20.82	144	3,014	2,995
FINMECCANICA SPA	12.57	26	325	323
FINMECCANICA SPA	12.57	87	1,158	1,093
FIREEYE INC	48.91	3	174	166
FIRSTENERGY CORP	32.55	6	218	195
FISERV INC	82.83	13	1,015	1,060
FLEXTRONICS INTERNATIONAL LTD	11.31	139	1,702	1,576
FLIGHT CENTRE TRAVEL GROUP LTD	26.22	13	398	330
FNF GROUP	36.99	20	738	732
FOOT LOCKER INC	67.01	15	947	1,005
FORD MOTOR CO	15.01	16	248	233
FORTIS INC	28.10	47	1,544	1,307
FUJI HEAVY INDUSTRIES LTD	36.84	9	302	321
FUJIFILM HOLDINGS CORP	35.74	42	1,584	1,490
FUJIFILM HOLDINGS CORP	35.74	23	910	829
FUJITSU LTD	5.59	88	483	492
FUKUOKA FINANCIAL GROUP INC	5.19	53	320	275
FUKUOKA FINANCIAL GROUP INC	5.19	64	347	332
G4S PLC	4.22	76	344	320
GAP INC/THE	38.17	32	1,229	1,219
GEA GROUP AG	44.58	27	1,313	1,192
GENERAL DYNAMICS CORP	141.69	25	3,507	3,539
GENERAL DYNAMICS CORP	141.69	11	1,538	1,573
GENERAL ELECTRIC CO	26.57	44	1,181	1,158
GENERAL ELECTRIC CO	26.57	37	1,024	985
GENERAL GROWTH PROPERTIES INC	25.66	11	324	291
GENERAL GROWTH PROPERTIES INC	25.66	29	806	742
GENERAL MILLS INC	55.72	3	144	145
GENERAL MOTORS CO	33.33	6	195	183
GENERAL MOTORS CO	33.33	61	2,227	2,040
GENUINE PARTS CO	89.53	8	700	689
GILDAN ACTIVEWEAR INC	33.23	6	186	199
GILEAD SCIENCES INC	117.08	71	7,265	8,313
GILEAD SCIENCES INC	117.08	54	6,058	6,285
GIVAUDAN SA	1,731.31	1	976	902
GLAXOSMITHKLINE PLC	20.80	21	489	434
GLAXOSMITHKLINE PLC	20.80	195	4,343	4,047
GLENCORE PLC	4.02	60	292	242
GOLDMAN SACHS GROUP INC/THE	208.79	13	2,502	2,631
GOLDMAN SACHS GROUP INC/THE	208.79	12	2,523	2,526
GOODMAN GROUP	4.82	40	193	192
GOOGLE INC	540.04	1	674	648
GOOGLE INC	540.04	5	2,896	2,822
GOOGLE INC	520.51	1	661	626

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
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Issuer	Price	Shares	Cost	Market Value
GOOGLE INC	520.51	6	3,048	2,939
GREAT WEST LIFECO INC	29.12	12	377	352
GROUPE EUROTUNNEL SE	14.47	28	436	411
GUNGHO ONLINE ENTERTAINMENT IN	3.89	53	191	206
GUNMA BANK LTD/THE	7.39	75	519	554
GUNMA BANK LTD/THE	7.39	52	376	384
H&R BLOCK INC	29.65	21	672	622
HACHIJUNI BANK LTD/THE	7.55	19	150	143
HACHIJUNI BANK LTD/THE	7.55	73	560	551
HALLIBURTON CO	43.07	4	177	155
HANESBRANDS INC	33.32	42	1,307	1,409
HANG SENG BANK LTD	19.54	12	229	229
HANNOVER RUECK SE	96.70	22	2,125	2,101
HANNOVER RUECK SE	96.70	7	725	709
HARTFORD FINANCIAL SERVICES GR	41.57	52	2,139	2,150
HARTFORD FINANCIAL SERVICES GR	41.57	15	637	640
HCA HOLDINGS INC	90.72	9	692	826
HCA HOLDINGS INC	90.72	28	2,252	2,497
HCP INC	36.47	10	394	367
HEALTH CARE REIT INC	65.63	15	1,116	998
HEALTH CARE REIT INC	65.63	8	541	501
HENDERSON LAND DEVELOPMENT CO	6.84	145	1,043	994
HENDERSON LAND DEVELOPMENT CO	6.84	58	427	399
HENKEL AG & CO KGAA	112.09	5	613	570
HENNES & MAURITZ AB	38.47	4	169	157
HERSHEY CO/THE	88.83	2	191	178
HEWLETT-PACKARD CO	30.01	61	2,043	1,840
HEWLETT-PACKARD CO	30.01	167	5,624	5,016
HILTON WORLDWIDE HOLDINGS INC	27.55	17	485	455
HITACHI LTD	6.59	21	144	138
HKT TRUST & HKT LTD	1.18	471	638	554
HOKUHOKU FINANCIAL GROUP INC	2.36	207	490	489
HOKUHOKU FINANCIAL GROUP INC	2.36	74	178	175
HOLLYFRONTIER CORP	42.69	33	1,378	1,399
HOME DEPOT INC/THE	111.13	41	4,577	4,534
HOME DEPOT INC/THE	111.13	70	7,687	7,824
HONDA MOTOR CO LTD	32.37	7	258	230
HONEYWELL INTERNATIONAL INC	101.97	21	2,096	2,101
HONG KONG & CHINA GAS CO LTD	2.10	636	1,390	1,334
HONG KONG EXCHANGES AND CLEARI	35.29	68	2,587	2,410
HONG KONG EXCHANGES AND CLEARI	35.29	22	840	766
HOST HOTELS & RESORTS INC	19.83	17	334	330
HOYA CORP	40.10	43	1,634	1,740
HOYA CORP	40.10	36	1,506	1,460
HSBC HOLDINGS PLC	8.97	317	3,024	2,843

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
HSBC HOLDINGS PLC	8.97	93	927	833
HUMANA INC	191.28	1	194	172
HUNTINGTON BANCSHARES INC/OH	11.31	204	2,301	2,307
HUSQVARNA AB	7.53	151	1,152	1,139
IBERDROLA SA	6.73	25	166	166
IBERDROLA SA	6.73	751	5,205	5,057
ICAP PLC	8.33	102	871	850
ICAP PLC	8.33	99	842	824
ILLINOIS TOOL WORKS INC	91.79	2	151	147
ILLUMINA INC	218.36	4	709	830
IMPERIAL OIL LTD	38.65	9	343	340
IMPERIAL TOBACCO GROUP PLC	48.23	18	902	867
IMPERIAL TOBACCO GROUP PLC	48.23	139	7,182	6,719
INCITEC PIVOT LTD	2.96	227	680	671
INCYTE CORP	104.21	22	2,320	2,334
INCYTE CORP	104.21	4	476	459
INDUSTRIA DE DISENO TEXTIL SA	32.48	11	379	368
INDUSTRIA DE DISENO TEXTIL SA	32.48	32	1,061	1,027
ING GROEP NV	16.50	35	539	570
ING GROEP NV	16.50	74	1,229	1,227
INMARSAT PLC	14.40	56	858	811
INTACT FINANCIAL CORP	69.52	11	845	786
INTEL CORP	30.42	172	5,865	5,245
INTEL CORP	30.42	89	2,937	2,716
INTERCONTINENTAL EXCHANGE INC	223.61	1	144	134
INTERNATIONAL BUSINESS MACHINE	162.66	6	1,029	960
INTERNATIONAL BUSINESS MACHINE	162.66	2	340	327
INTERNATIONAL CONSOLIDATED AIR	7.77	158	1,328	1,227
INTERNATIONAL CONSOLIDATED AIR	7.77	48	422	376
INTERNATIONAL PAPER CO	47.59	41	2,172	1,961
INTERPUBLIC GROUP OF COS INC/T	19.27	122	2,510	2,344
INTESA SANPAOLO SPA	3.62	54	179	194
INTUIT INC	100.77	8	824	790
INTUIT INC	100.77	4	354	353
INTUITIVE SURGICAL INC	484.50	0	200	194
INVESCO LTD	37.49	18	719	668
INVESTEC PLC	9.00	62	583	561
INVESTEC PLC	9.00	63	604	570
INVESTOR AB	37.23	15	605	572
ISETAN MITSUKOSHI HOLDINGS LTD	17.88	12	199	216
ISIS PHARMACEUTICALS INC	57.55	19	1,161	1,082
ISS A/S	32.98	16	537	514
IYO BANK LTD/THE	12.29	33	419	402
J FRONT RETAILING CO LTD	18.83	11	211	205
J FRONT RETAILING CO LTD	18.83	10	181	194

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
JAPAN AIRLINES CO LTD	34.90	127	4,334	4,432
JAPAN TOBACCO INC	35.64	5	175	167
JARDEN CORP	51.75	10	505	497
JCDECAUX SA	41.70	4	158	164
JEAN COUTU GROUP (PJC) INC	18.58	10	188	182
JOHNSON & JOHNSON	97.46	38	3,785	3,674
JOHNSON & JOHNSON	97.46	59	5,982	5,764
JOHNSON CONTROLS INC	49.53	3	143	139
JOHNSON MATTHEY PLC	47.78	18	967	846
JPMORGAN CHASE & CO	67.76	20	1,253	1,335
JPMORGAN CHASE & CO	67.76	35	2,286	2,340
JSR CORP	17.68	55	977	974
JULIUS BAER GROUP LTD	56.12	3	163	180
K+S AG	42.10	44	1,494	1,853
KAJIMA CORP	4.70	64	284	301
KAMIGUMI CO LTD	9.40	80	746	752
KANSAS CITY SOUTHERN	91.20	7	671	593
KAO CORP	46.52	7	328	330
KAO CORP	46.52	5	249	228
KAWASAKI HEAVY INDUSTRIES LTD	4.67	109	554	509
KAWASAKI HEAVY INDUSTRIES LTD	4.67	74	377	345
KBC GROEP NV	66.79	2	160	159
KDDI CORP	24.14	16	412	391
KDDI CORP	24.14	24	545	579
KEIHAN ELECTRIC RAILWAY CO LTD	5.83	78	461	454
KEISEI ELECTRIC RAILWAY CO LTD	11.90	37	468	440
KERRY PROPERTIES LTD	3.92	188	794	735
KEYCORP	15.02	303	4,510	4,558
KEYENCE CORP	539.86	1	337	324
KEYERA CORP	33.40	11	351	364
KIKKOMAN CORP	31.26	23	688	719
KIMBERLY-CLARK CORP	105.97	2	177	170
KIMCO REALTY CORP	22.54	9	219	203
KINDER MORGAN INC/DE	38.39	8	336	299
KINGFISHER PLC	5.46	367	2,103	2,003
KLA-TENCOR CORP	56.21	6	356	337
KOBE STEEL LTD	1.68	493	924	830
KOBE STEEL LTD	1.68	192	347	323
KOHL'S CORP	62.61	6	424	406
KOHL'S CORP	62.61	9	600	570
KOITO MANUFACTURING CO LTD	39.02	36	1,376	1,385
KOMATSU LTD	20.08	14	298	287
KONE OYJ	40.56	18	781	729
KONICA MINOLTA INC	11.68	86	1,064	998
KONINKLIJKE AHOLD NV	18.72	19	368	348

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
KONINKLIJKE AHOLD NV	18.72	190	3,929	3,560
KONINKLIJKE KPN NV	3.82	51	193	196
KRAFT FOODS GROUP INC	85.14	12	996	996
KRAFT FOODS GROUP INC	85.14	3	213	213
KROGER CO/THE	72.51	51	3,771	3,698
KROGER CO/THE	72.51	46	3,183	3,321
KUBOTA CORP	15.87	10	164	159
L BRANDS INC	85.73	42	3,744	3,601
L BRANDS INC	85.73	20	1,724	1,690
L-3 COMMUNICATIONS HOLDINGS IN	113.38	10	1,222	1,172
LAGARDERE SCA	29.15	11	339	326
LAM RESEARCH CORP	81.35	3	191	203
LAND SECURITIES GROUP PLC	18.94	17	339	315
LAND SECURITIES GROUP PLC	18.94	15	275	282
LEGGETT & PLATT INC	48.68	23	1,047	1,120
LEND LEASE GROUP	11.55	104	1,303	1,198
LEND LEASE GROUP	11.55	103	1,323	1,188
LEVEL 3 COMMUNICATIONS INC	52.67	8	414	395
LIBERTY GLOBAL PLC	50.63	4	180	187
LINCOLN NATIONAL CORP	59.22	20	1,135	1,165
LINCOLN NATIONAL CORP	59.22	4	227	231
LINDE AG	189.30	3	619	601
LINDE AG	189.30	1	153	149
LINK REIT/THE	5.86	445	2,693	2,606
LINK REIT/THE	5.86	51	292	296
LINKEDIN CORP	206.63	3	684	579
LLOYDS BANKING GROUP PLC	1.34	2,929	3,504	3,927
LOBLAW COMPANIES LTD	50.53	33	1,685	1,642
LOCKHEED MARTIN CORP	185.90	36	6,823	6,637
LONDON STOCK EXCHANGE GROUP PL	37.27	59	2,245	2,184
LONZA GROUP AG	133.65	9	1,254	1,171
LONZA GROUP AG	133.65	6	807	766
L'OREAL SA	178.27	5	927	866
L'OREAL SA	178.27	2	344	321
LOWE'S COS INC	66.97	93	6,564	6,248
LOWE'S COS INC	66.97	73	5,143	4,889
LULULEMON ATHLETICA INC	65.30	7	442	464
LUXOTTICA GROUP SPA	66.46	3	209	212
LVMH MOET HENNESSY LOUIS VUITT	175.10	5	899	888
LYONDELLBASELL INDUSTRIES NV	103.52	37	3,736	3,812
LYONDELLBASELL INDUSTRIES NV	103.52	10	1,086	1,077
M3 INC	20.12	18	344	362
MACERICH CO/THE	74.60	3	255	232
MACERICH CO/THE	74.60	5	387	351
MAGNA INTL INC	56.15	2	109	118

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
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Issuer	Price	Shares	Cost	Market Value
MAGNA INTL INC	56.15	42	2,436	2,375
MALLINCKRODT PLC	117.72	20	2,394	2,401
MANPOWERGROUP INC	89.38	25	2,126	2,225
MANULIFE FINANCIAL CORP	18.59	13	243	244
MARATHON PETROLEUM CORP	52.31	84	4,298	4,376
MARATHON PETROLEUM CORP	52.31	8	419	429
MARRIOTT INTERNATIONAL INC/MD	74.39	40	3,330	2,953
MARSH & MCLENNAN COS INC	56.70	3	171	170
MARUI GROUP CO LTD	13.52	28	333	380
MARVELL TECHNOLOGY GROUP LTD	13.19	286	4,059	3,769
MASCO CORP	26.67	7	182	181
MASCO CORP	26.67	39	1,068	1,032
MASTERCARD INC	93.48	9	774	795
MASTERCARD INC	93.48	6	511	515
MAXIM INTEGRATED PRODUCTS INC	34.58	6	208	208
MAZDA MOTOR CORP	19.60	56	1,204	1,095
MAZDA MOTOR CORP	19.60	10	201	198
MCDONALD'S CORP	95.07	5	475	466
MCDONALD'S CORP	95.07	5	516	509
MCGRAW HILL FINANCIAL INC	100.45	2	211	201
MCKESSON CORP	224.81	9	1,984	1,978
MCKESSON CORP	224.81	5	1,153	1,105
MEAD JOHNSON NUTRITION CO	90.22	14	1,380	1,285
MEDIOBANCA SPA	9.80	41	420	399
MEDIVATION INC	114.20	10	1,257	1,142
MEDIVATION INC	114.20	23	2,764	2,571
MEDTRONIC PLC	74.10	15	1,122	1,097
MEIJI HOLDINGS CO LTD	129.12	8	889	1,033
MEIJI HOLDINGS CO LTD	129.12	10	1,228	1,343
MERCK & CO INC	56.93	12	722	689
MERCK & CO INC	56.93	79	4,706	4,488
MERCK KGAA	99.59	34	3,705	3,372
MERCK KGAA	99.59	2	250	232
MERIDIAN ENERGY LTD	1.46	229	344	335
METLIFE INC	55.99	21	1,085	1,148
METLIFE INC	55.99	4	214	230
METRO AG	31.51	70	2,462	2,211
METRO INC	26.85	44	1,307	1,187
METTLER-TOLEDO INTERNATIONAL I	341.46	2	674	701
MICRON TECHNOLOGY INC	18.84	91	2,627	1,714
MICRON TECHNOLOGY INC	18.84	58	1,630	1,086
MICROSOFT CORP	44.15	133	6,307	5,868
MICROSOFT CORP	44.15	149	7,305	6,574
MINEBEA CO LTD	16.52	26	410	429
MINEBEA CO LTD	16.52	32	586	529

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
mitsubishi chemical holdings c	6.30	210	1,349	1,323
mitsubishi chemical holdings c	6.30	166	1,036	1,042
mitsubishi electric corp	12.93	48	660	621
mitsubishi tanabe pharma corp	15.00	15	257	219
mitsubishi tanabe pharma corp	15.00	17	268	252
mitsubishi ufj financial group	7.19	118	855	846
mitsubishi ufj financial group	7.19	177	1,308	1,274
MIXI INC	49.69	14	572	671
MIZUHO FINANCIAL GROUP INC	2.17	100	194	216
MIZUHO FINANCIAL GROUP INC	2.17	184	402	399
MOHAWK INDUSTRIES INC	190.90	3	491	497
MONDELEZ INTERNATIONAL INC	41.14	30	1,219	1,239
MONDELEZ INTERNATIONAL INC	41.14	7	279	296
MONSANTO CO	106.59	2	276	256
MONSTER BEVERAGE CORP	134.02	6	729	737
MONSTER BEVERAGE CORP	134.02	9	1,151	1,193
MOODY'S CORP	107.96	3	312	313
MORGAN STANLEY	38.79	64	2,384	2,467
MORGAN STANLEY	38.79	67	2,607	2,611
MOSAIC CO/THE	46.85	12	540	544
MOTOROLA SOLUTIONS INC	57.34	7	402	387
MS&AD INSURANCE GROUP HOLDINGS	31.16	32	998	1,000
MSCI CAD INDX NL FUND (CA-12)	83.25	464	39,624	38,592
MSCI EAFE INDX NL FD (FD12)	83.78	4,911	377,662	411,422
MTR CORP LTD	4.66	169	826	785
MUENCHENER RUECKVERSICHERUNGS-	177.16	1	142	129
MUENCHENER RUECKVERSICHERUNGS-	177.16	11	2,022	1,915
MURATA MANUFACTURING CO LTD	174.56	8	1,308	1,379
MURATA MANUFACTURING CO LTD	174.56	2	290	349
NASDAQ OMX GROUP INC/THE	48.81	19	925	923
NATIONAL AUSTRALIA BANK LTD	25.60	10	312	265
NATIONAL AUSTRALIA BANK LTD	25.60	20	505	506
NATIONAL GRID PLC	12.85	331	4,497	4,258
NATIONAL OILWELL VARCO INC	48.28	2	106	97
NAVIENT CORP	18.21	58	1,127	1,064
NAVIENT CORP	18.21	66	1,303	1,204
NESTE OYJ	25.47	19	510	490
NESTLE SA	72.23	56	4,388	4,062
NESTLE SA	72.23	70	5,449	5,046
NETAPP INC	31.56	55	1,837	1,743
NETFLIX INC	656.94	0	279	280
NETFLIX INC	656.94	0	113	131
NEW WORLD DEVELOPMENT CO LTD	1.31	426	570	557
NEW WORLD DEVELOPMENT CO LTD	1.31	411	535	538
NEWCREST MINING LTD	10.01	36	402	356

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
NEWELL RUBBERMAID INC	41.11	22	848	888
NEXON CO LTD	13.76	41	560	563
NEXT PLC	117.17	4	468	487
NEXTERA ENERGY INC	98.03	2	216	206
NH FOODS LTD	22.83	16	370	365
NHK SPRING CO LTD	11.02	77	898	850
NICE-SYSTEMS LTD	63.62	8	508	532
NIDEC CORP	74.90	21	1,634	1,603
NIKE INC	108.02	32	3,271	3,454
NIKE INC	108.02	13	1,252	1,350
NINTENDO CO LTD	167.29	1	211	201
NIPPON EXPRESS CO LTD	4.92	119	672	585
NIPPON EXPRESS CO LTD	4.92	189	1,079	930
NIPPON PAINT HOLDINGS CO LTD	28.24	31	1,022	864
NIPPON TELEGRAPH & TELEPHONE C	36.23	5	190	196
NIPPON YUSEN KK	2.79	626	1,885	1,745
NISOURCE INC	45.59	6	273	283
NITORI HOLDINGS CO LTD	81.56	4	345	359
NITORI HOLDINGS CO LTD	81.56	4	308	318
NITTO DENKO CORP	82.21	20	1,363	1,669
NITTO DENKO CORP	82.21	20	1,587	1,677
NN GROUP NV	28.09	9	245	241
NOK CORP	31.05	16	506	484
NOK CORP	31.05	48	1,567	1,478
NOKIA OYJ	6.79	41	312	280
NOMURA HOLDINGS INC	6.79	82	546	553
NORDEA BANK AB	12.46	93	1,220	1,154
NORDEA BANK AB	12.46	13	167	161
NORFOLK SOUTHERN CORP	87.36	7	753	638
NORSK HYDRO ASA	4.20	156	764	657
NORTHROP GRUMMAN CORP	158.63	11	1,676	1,681
NORTHROP GRUMMAN CORP	158.63	24	3,815	3,771
NORWEGIAN CRUISE LINE HOLDINGS	56.04	7	347	370
NOVARTIS AG	98.60	50	5,111	4,904
NOVARTIS AG	98.60	22	2,251	2,132
NOVO NORDISK A/S	54.46	70	3,984	3,835
NOVO NORDISK A/S	54.46	136	7,589	7,415
NTT DATA CORP	43.72	5	200	201
NUMERICABLE-SFR SAS	52.97	17	918	906
NVIDIA CORP	20.11	10	216	197
OCCIDENTAL PETROLEUM CORP	77.77	3	272	264
OJI HOLDINGS CORP	4.35	33	151	143
OMNICARE INC	94.25	4	372	377
OMRON CORP	43.48	12	547	517
OPEN TEXT CORPORATION	40.63	23	1,126	943

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
ORACLE CORP	40.30	28	1,266	1,140
ORACLE CORP	40.30	57	2,507	2,303
ORANGE SA	15.39	70	1,132	1,075
ORANGE SA	15.39	96	1,540	1,477
O'REILLY AUTOMOTIVE INC	225.98	1	153	158
ORIENTAL LAND CO LTD/JAPAN	63.87	37	2,596	2,331
ORION OYJ	34.96	20	663	704
ORIX CORP	14.88	47	750	702
OSRAM LICHT AG	47.86	22	1,185	1,047
OTSUKA HOLDINGS CO LTD	31.90	22	700	699
OVERSEA-CHINESE BANKING CORP L	7.56	22	184	169
PALL CORP	124.45	2	196	249
PALO ALTO NETWORKS INC	174.70	11	1,703	1,957
PANDORA A/S	107.39	20	2,062	2,184
PANDORA A/S	107.39	4	378	391
PARTNERS GROUP HOLDING AG	299.07	2	600	579
PATTERSON COS INC	48.65	9	428	448
PAYCHEX INC	46.88	8	405	389
PEARSON PLC	18.95	58	1,188	1,103
PEOPLE'S UNITED FINANCIAL INC	16.21	13	208	205
PEPSICO INC	93.34	37	3,530	3,491
PERSIMMON PLC	31.06	43	1,134	1,340
PERSIMMON PLC	31.06	87	2,631	2,712
PEUGEOT SA	20.55	295	6,207	6,069
PEUGEOT SA	20.55	24	482	492
PFIZER INC	33.53	162	5,568	5,420
PFIZER INC	33.53	59	2,006	1,965
PG&E CORP	49.10	11	603	560
PG&E CORP	49.10	7	344	327
PHILIP MORRIS INTERNATIONAL IN	80.17	7	604	585
PHILIP MORRIS INTERNATIONAL IN	80.17	25	2,114	2,012
PHILLIPS 66	80.56	3	235	234
PHILLIPS 66	80.56	26	2,049	2,075
PINNACLE WEST CAPITAL CORP	56.89	17	1,056	982
PINNACLE WEST CAPITAL CORP	56.89	19	1,121	1,052
PIRELLI & C. SPA	16.87	200	3,383	3,366
PNC FINANCIAL SERVICES GROUP I	95.65	5	501	517
PNC FINANCIAL SERVICES GROUP I	95.65	15	1,468	1,451
POWER ASSETS HOLDINGS LTD	9.12	106	1,072	962
PPL CORP	29.47	6	199	183
PRAXAIR INC	119.55	1	150	143
PRICELINE GROUP INC/THE	1,151.37	0	250	230
PROCTER & GAMBLE CO/THE	78.24	48	3,819	3,767
PROCTER & GAMBLE CO/THE	78.24	33	2,635	2,582
PROLOGIS INC	37.10	11	443	408

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
PROSIEBENSAT.1 MEDIA SE	49.36	14	703	688
PROSIEBENSAT.1 MEDIA SE	49.36	45	2,210	2,244
PROXIMUS	35.29	95	3,346	3,358
PROXIMUS	35.29	27	985	941
PRUDENTIAL FINANCIAL INC	87.52	2	165	175
PRUDENTIAL FINANCIAL INC	87.52	18	1,504	1,547
PRUDENTIAL PLC	24.10	14	338	326
PRUDENTIAL PLC	24.10	62	1,547	1,489
PRYSMIAN SPA	21.59	43	985	935
PUBLIC SERVICE ENTERPRISE GROU	39.28	37	1,535	1,471
PUBLIC STORAGE	184.37	3	638	602
QANTAS AIRWAYS LTD	2.43	106	280	258
QORVO INC	80.27	24	1,627	1,902
QUALCOMM INC	62.63	7	488	445
QUINTILES TRANSNATIONAL HOLDIN	72.61	49	3,466	3,565
RACKSPACE HOSTING INC	37.19	22	906	805
RACKSPACE HOSTING INC	37.19	26	1,320	960
RAKUTEN INC	16.16	26	431	417
RALPH LAUREN CORP	132.36	11	1,401	1,406
RAMSAY HEALTH CARE LTD	47.25	9	445	417
RANDSTAD HOLDING NV	65.08	13	744	823
RANDSTAD HOLDING NV	65.08	7	434	478
RAYTHEON CO	95.68	3	338	318
RAYTHEON CO	95.68	11	1,174	1,052
REALOGY HOLDINGS CORP	46.72	4	170	168
REALTY INCOME CORP	44.39	5	226	217
RECKITT BENCKISER GROUP PLC	86.31	20	1,812	1,744
RED ELECTRICA CORP SA	80.09	17	1,445	1,368
REGENCY CENTERS CORP	58.98	15	952	873
REGENERON PHARMACEUTICALS INC	510.13	3	1,221	1,326
REGIONS FINANCIAL CORP	10.36	90	923	936
RELX NV	23.70	14	338	323
RELX NV	23.70	38	942	911
RELX PLC	16.28	23	385	372
RENAULT SA	104.09	2	229	225
REPSOL SA	17.55	87	1,657	1,518
REPUBLIC SERVICES INC	39.17	18	728	709
RESMED INC	56.37	3	166	158
RESONA HOLDINGS INC	5.46	331	1,902	1,807
RESTAURANT BRANDS INTL INC	38.34	35	1,495	1,357
REYNOLDS AMERICAN INC	74.66	17	1,232	1,239
RIO TINTO PLC	41.11	5	241	220
RIO TINTO PLC	41.11	35	1,537	1,432
RITE AID CORP	8.35	22	194	186
ROBERT HALF INTERNATIONAL INC	55.50	7	405	405

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
ROCHE HOLDING AG	280.35	10	2,952	2,771
ROCHE HOLDING AG	280.35	24	6,805	6,669
ROCK-TENN CO	60.20	6	391	367
ROCK-TENN CO	60.20	15	997	907
ROCKWELL COLLINS INC	92.35	4	375	360
ROHM CO LTD	67.09	4	256	242
ROSS STORES INC	48.61	50	2,436	2,444
ROSS STORES INC	48.61	23	1,143	1,108
ROYAL BANK OF CANADA	61.18	22	1,428	1,364
ROYAL BANK OF CANADA	61.18	78	5,240	4,741
ROYAL BANK OF SCOTLAND GROUP P	5.53	210	1,121	1,162
ROYAL CARIBBEAN CRUISES LTD	78.69	4	247	283
SABMILLER PLC	51.96	5	298	284
SABMILLER PLC	51.96	4	224	217
SAFRAN SA	67.73	2	159	148
SAGE GROUP PLC/THE	8.06	75	640	604
SAGE GROUP PLC/THE	8.06	34	298	272
SALESFORCE.COM INC	69.63	3	187	174
SANDISK CORP	58.22	4	285	245
SANKYO CO LTD	35.43	9	338	329
SANOFI	98.32	41	4,161	4,040
SANOFI	98.32	7	707	681
SANTEN PHARMACEUTICAL CO LTD	14.16	70	985	991
SANTEN PHARMACEUTICAL CO LTD	14.16	19	251	263
SAP SE	69.75	13	999	937
SAP SE	69.75	4	299	273
SBA COMMUNICATIONS CORP	114.97	2	269	264
SCANA CORP	50.65	3	178	172
SCENTRE GROUP	2.88	117	350	336
SCHINDLER HOLDING AG	163.61	1	189	174
SCHLUMBERGER LTD	86.19	7	651	595
SCHNEIDER ELECTRIC SE	69.00	2	167	155
SCHRODERS PLC	49.95	12	601	585
SCOR SE	35.26	34	1,185	1,203
SEAGATE TECHNOLOGY PLC	47.50	7	396	323
SEALED AIR CORP	51.38	18	868	925
SECURITAS AB	13.21	17	233	222
SEGRO PLC	6.38	67	440	429
SEI INVESTMENTS CO	49.03	9	436	447
SEI INVESTMENTS CO	49.03	7	327	333
SEIKO EPSON CORP	17.74	54	989	962
SEMPRA ENERGY	98.94	7	797	732
SEVEN & I HOLDINGS CO LTD	42.99	3	143	138
SHAW COMMUNICATIONS INC	21.79	12	285	268
SHERWIN-WILLIAMS CO/THE	275.02	4	1,162	1,128

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
SHIMAMURA CO LTD	105.10	8	874	872
SHIMANO INC	136.48	15	2,248	2,074
SHIMIZU CORP	8.43	28	214	236
SHIN-ETSU CHEMICAL CO LTD	62.10	3	219	205
SHIONOGI & CO LTD	38.78	15	550	589
SHIONOGI & CO LTD	38.78	45	1,529	1,737
SHIRE PLC	80.13	69	5,679	5,566
SIEMENS AG	100.67	3	366	339
SIKA AG	3,528.97	0	510	526
SIMON PROPERTY GROUP INC	173.02	7	1,275	1,200
SIMON PROPERTY GROUP INC	173.02	13	2,399	2,267
SKANSKA AB	20.25	32	676	650
SKANSKA AB	20.25	78	1,635	1,587
SKYWORKS SOLUTIONS INC	104.10	26	2,510	2,675
SKYWORKS SOLUTIONS INC	104.10	23	2,504	2,422
SL GREEN REALTY CORP	109.89	2	259	238
SOCIETE BIC SA	159.33	2	413	389
SOCIETE GENERALE SA	46.65	51	2,444	2,398
SOCIETE GENERALE SA	46.65	3	150	139
SODEXO SA	94.91	6	630	576
SOFTBANK GROUP CORP	58.91	6	372	336
SOLVAY SA	137.49	1	204	201
SONY CORP	28.29	40	1,245	1,140
SOUTHERN CO/THE	41.90	4	170	159
SOUTHWEST AIRLINES CO	33.09	119	4,366	3,924
SOUTHWEST AIRLINES CO	33.09	32	1,310	1,059
SSE PLC	24.16	7	159	159
STANDARD CHARTERED PLC	16.03	11	176	169
STANDARD CHARTERED PLC	16.03	31	498	494
STAPLES INC	15.31	41	670	626
STARBUCKS CORP	53.62	19	964	1,013
STATE STREET CORP	77.00	6	489	485
STMICROELECTRONICS NV	8.19	31	265	251
STOCKLAND	3.15	54	171	169
STORA ENSO OYJ	10.30	48	508	498
STRYKER CORP	95.57	2	157	162
SUMITOMO CHEMICAL CO LTD	6.01	60	346	361
SUMITOMO CHEMICAL CO LTD	6.01	169	975	1,016
SUMITOMO HEAVY INDUSTRIES LTD	5.84	172	1,142	1,004
SUMITOMO HEAVY INDUSTRIES LTD	5.84	36	246	210
SUMITOMO MITSUI FINANCIAL GROU	44.61	9	424	419
SUMITOMO MITSUI FINANCIAL GROU	44.61	5	241	241
SUMITOMO RUBBER INDUSTRIES LTD	15.50	83	1,467	1,287
SUN HUNG KAI PROPERTIES LTD	16.20	20	336	324
SUN HUNG KAI PROPERTIES LTD	16.20	78	1,298	1,264

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
SUN LIFE FINANCIAL INC	33.40	5	155	157
SUNCOR ENERGY INC	27.55	115	3,363	3,174
SUNCOR ENERGY INC	27.55	7	240	198
SUNCORP GROUP LTD	10.32	12	132	128
SUNTRUST BANKS INC	43.02	29	1,246	1,247
SUZUKEN CO LTD/AICHI JAPAN	32.04	7	220	221
SUZUKI MOTOR CORP	33.79	14	486	473
SWEDISH MATCH AB	28.42	33	1,007	945
SWIRE PACIFIC LTD	12.57	112	1,508	1,402
SWISS LIFE HOLDING AG	229.09	2	503	474
SWISS RE AG	88.55	3	299	296
SWISS RE AG	88.55	20	1,797	1,767
SYMANTEC CORP	23.25	13	331	309
SYMRISE AG	62.03	17	1,040	1,063
SYNGENTA AG	406.61	0	152	169
SYSMEX CORP	59.66	15	858	901
SYSMEX CORP	59.66	4	205	215
T&D HOLDINGS INC	14.91	30	444	440
TABCORP HOLDINGS LTD	3.50	107	387	375
TABCORP HOLDINGS LTD	3.50	242	915	846
TAKEDA PHARMACEUTICAL CO LTD	48.31	8	391	372
TARGET CORP	81.63	16	1,273	1,314
TARGET CORP	81.63	19	1,518	1,548
TATE & LYLE PLC	8.17	72	643	587
TAYLOR WIMPEY PLC	2.92	47	142	139
TDK CORP	76.57	32	2,583	2,443
TDK CORP	76.57	19	1,322	1,447
TECHTRONIC INDUSTRIES CO LTD	3.28	61	215	200
TEIJIN LTD	3.88	243	919	943
TEIJIN LTD	3.88	154	566	598
TELE2 AB	11.62	99	1,162	1,153
TELEFONAKTIEBOLAGET LM ERICSSO	10.35	13	146	134
TELEFONICA SA	14.21	19	291	273
TELEFONICA SA	14.21	14	206	195
TERUMO CORP	24.00	20	536	480
TESORO CORP	84.41	15	1,301	1,234
TESORO CORP	84.41	23	2,019	1,958
TEVA PHARMACEUTICAL INDUSTRIES	59.17	43	2,681	2,571
TEXAS INSTRUMENTS INC	51.51	44	2,380	2,241
TEXAS INSTRUMENTS INC	51.51	54	3,031	2,792
TEXTRON INC	44.63	27	1,242	1,206
THALES SA	60.35	4	277	266
THERMO FISHER SCIENTIFIC INC	129.76	2	242	247
THK CO LTD	21.62	15	343	322
THOMSON REUTERS CORP	38.10	24	988	914

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
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Issuer	Price	Shares	Cost	Market Value
THOMSON REUTERS CORP	38.10	19	777	739
TIME WARNER CABLE INC	178.17	1	189	214
TIME WARNER CABLE INC	178.17	6	996	990
TIME WARNER INC	87.41	59	5,067	5,183
TJX COS INC/THE	66.17	5	328	337
TJX COS INC/THE	66.17	26	1,701	1,706
TOHOKU ELECTRIC POWER CO INC	13.55	23	328	314
TOHOKU ELECTRIC POWER CO INC	13.55	21	270	290
TOKIO MARINE HOLDINGS INC	41.63	5	211	208
TOLL BROTHERS INC	38.19	16	595	623
TORAY INDUSTRIES INC	8.46	214	1,841	1,811
TORONTO DOMINION BANK	42.48	82	3,848	3,488
TOTO LTD	18.03	22	365	397
TOWERS WATSON & CO	125.80	1	178	164
TOYOTA MOTOR CORP	67.04	25	1,794	1,703
TPG TELECOM LTD	6.89	20	141	136
TRANSCANADA CORP	40.66	14	642	557
TRANSDIGM GROUP INC	224.67	6	1,321	1,393
TRANSURBAN GROUP	7.15	23	181	164
TRAVELERS COS INC/THE	96.66	6	658	619
TRAVELERS COS INC/THE	96.66	9	869	822
TRAVIS PERKINS PLC	33.18	22	727	737
TRYG A/S	20.84	20	444	425
TRYG A/S	20.84	18	378	382
TUI AG	16.20	11	196	171
TWENTY-FIRST CENTURY FOX INC	32.55	8	270	254
UBS GROUP AG	21.22	16	313	331
UDR INC	32.03	10	321	307
ULTA SALON COSMETICS & FRAGRAN	154.45	3	487	494
ULTA SALON COSMETICS & FRAGRAN	154.45	4	620	612
UNDER ARMOUR INC	83.44	3	221	234
UNIBAIL-RODAMCO SE	252.59	2	578	540
UNIBAIL-RODAMCO SE	252.59	2	447	430
UNICHARM CORP	23.78	47	1,172	1,108
UNICREDIT SPA	6.71	21	150	142
UNILEVER NV	41.62	17	753	721
UNILEVER PLC	42.93	22	953	930
UNION PACIFIC CORP	95.37	67	7,121	6,352
UNION PACIFIC CORP	95.37	3	339	324
UNITED CONTINENTAL HOLDINGS IN	53.01	91	4,860	4,816
UNITED CONTINENTAL HOLDINGS IN	53.01	19	1,061	981
UNITED OVERSEAS BANK LTD	17.13	25	439	430
UNITED PARCEL SERVICE INC	96.91	22	2,258	2,161
UNITED TECHNOLOGIES CORP	110.93	22	2,477	2,385
UNITED UTILITIES GROUP PLC	14.03	23	340	321

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
UNITEDHEALTH GROUP INC	122.00	58	6,576	7,027
UNITEDHEALTH GROUP INC	122.00	69	8,313	8,479
UNIVERSAL HEALTH SERVICES INC	142.10	15	1,984	2,170
UNUM GROUP	35.75	19	686	696
UPM-KYMMENE OYJ	17.68	112	2,041	1,984
URBAN OUTFITTERS INC	35.00	13	466	470
US BANCORP	43.40	50	2,204	2,189
US BANCORP	43.40	88	3,765	3,802
VALEANT PHARMACEUTICALS INTL	221.93	6	1,490	1,376
VALEANT PHARMACEUTICALS INTL	221.93	12	2,614	2,597
VALEO SA	157.49	10	1,635	1,576
VALEO SA	157.49	13	2,087	2,008
VALERO ENERGY CORP	62.60	88	5,165	5,487
VALERO ENERGY CORP	62.60	7	384	407
VANTIV INC	38.19	4	152	145
VENTAS INC	62.09	7	477	441
VERIZON COMMUNICATIONS INC	46.61	69	3,482	3,216
VERTEX PHARMACEUTICALS INC	123.48	1	149	148
VERTEX PHARMACEUTICALS INC	123.48	7	893	866
VF CORP	69.74	2	154	146
VF CORP	69.74	28	1,960	1,924
VIACOM INC	64.64	16	1,062	1,020
VISA INC	67.15	74	5,010	4,996
VIVENDI SA	25.21	61	1,581	1,550
VODAFONE GROUP PLC	3.61	181	646	656
VODAFONE GROUP PLC	3.61	114	442	412
VOLKSWAGEN AG	231.75	2	444	412
VORNADO REALTY TRUST	94.93	4	375	351
VULCAN MATERIALS CO	83.93	15	1,342	1,251
WALGREENS BOOTS ALLIANCE INC	84.44	15	1,292	1,283
WAL-MART STORES INC	70.93	13	981	894
WAL-MART STORES INC	70.93	57	4,298	4,078
WALT DISNEY CO/THE	114.14	53	5,831	6,061
WASTE MANAGEMENT INC	46.35	3	135	125
WEC ENERGY GROUP INC	44.97	3	154	142
WELLS FARGO & CO	56.24	87	4,842	4,910
WELLS FARGO & CO	56.24	151	8,503	8,508
WESFARMERS LTD	30.00	5	170	148
WEST FRASER TIMBER CO LTD	54.97	4	189	198
WEST JAPAN RAILWAY CO	64.03	28	1,562	1,780
WEST JAPAN RAILWAY CO	64.03	14	848	909
WESTERN DIGITAL CORP	78.42	25	2,475	1,956
WESTERN DIGITAL CORP	78.42	14	1,313	1,074
WESTFIELD CORP	7.01	45	322	312
WESTFIELD CORP	7.01	93	717	655

APPENDIX E
SOUTH CAROLINA RETIREMENT SYSTEMS
EQUITY HOLDINGS
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
WESTLAKE CHEMICAL CORP	68.59	15	1,093	1,061
WESTON (GEORGE) LTD	78.59	7	620	574
WESTPAC BANKING CORP	24.71	13	406	333
WEYERHAEUSER CO	31.50	11	376	359
WHARF HOLDINGS LTD/THE	6.66	63	436	419
WHEELOCK & CO LTD	5.11	116	634	593
WHEELOCK & CO LTD	5.11	83	463	424
WHIRLPOOL CORP	173.05	6	1,106	1,056
WHITBREAD PLC	77.79	11	863	845
WHOLE FOODS MARKET INC	39.44	8	353	331
WILLIAM DEMANT HOLDING A/S	76.25	3	269	247
WILLIAM HILL PLC	6.34	32	209	203
WILLIAMS COS INC/THE	57.39	3	158	172
WILLIAMS COS INC/THE	57.39	14	823	828
WOLSELEY PLC	63.90	11	647	689
WOLTERS KLUWER NV	29.69	77	2,410	2,275
WOLTERS KLUWER NV	29.69	17	547	510
WOODSIDE PETROLEUM LTD	26.31	30	827	782
WPP PLC	22.43	122	2,933	2,728
WPP PLC	22.43	31	721	698
WR BERKLEY CORP	51.93	5	222	234
XILINX INC	44.16	37	1,767	1,633
YAHOO! INC	39.29	41	1,761	1,599
YAMAGUCHI FINANCIAL GROUP INC	12.46	29	373	361
YAMAHA MOTOR CO LTD	21.88	49	1,176	1,063
YAMAZAKI BAKING CO LTD	16.66	35	588	583
YUE YUEN INDUSTRIAL HOLDINGS L	3.35	111	385	372
YUE YUEN INDUSTRIAL HOLDINGS L	3.35	99	361	330
YUM! BRANDS INC	90.08	2	155	162
ZOETIS INC	48.22	55	2,496	2,662
ZOETIS INC	48.22	69	3,394	3,332
ZURICH INSURANCE GROUP AG	304.53	5	1,676	1,638
ZURICH INSURANCE GROUP AG	304.53	8	2,618	2,490
Global Equity Manager		206,630	\$ 4,344,183	\$ 4,469,314
Global Manager Receivables				\$ 1,646
Total Global Equity Managers				\$ 4,470,960
Total Public Equity				\$ 7,227,753

APPENDIX F¹
 SOUTH CAROLINA RETIREMENT SYSTEMS
 ALTERNATIVE INVESTMENTS AND GTAA
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
Low Beta Hedge Funds				
BKS - LOW BETA HF	1.00	101	\$ 101	\$ 101
BLACKSTONE SAF II LP	1.02	185,307	185,307	188,143
BRIDGEWATER PURE ALPHA MAJOR	1,761.56	62	85,726	108,384
DE SHAW- LOW BETA HF	1.97	199,535	224,683	392,443
GAM USA INC	107.24	87	9,629	9,365
GCM - LOW BETA HF	1.00	160,513	160,513	160,513
GS - LOW BETA HF	1.00	77,147	77,147	77,147
LH - LOW BETA HF	1.00	1,020,136	1,020,136	1,020,136
MS-LOW BETA HF NIB	1.00	139,953	139,953	139,953
PURE ALPHA FUND II SERIES CXLI	3,729.76	119	202,542	443,574
RESERVOIR STRATEGIC PARTNERS	1.08	75,049	76,569	81,184
Total Low Beta Hedge Funds				\$ 2,620,943
Private Debt				
ANGELO GORDON	1.00	9,606	\$ -	\$ 9,606
APOLLO - PRIVATE DEBT	1.00	67,488	67,488	67,488
AVENUE CAPITAL US FUNDS	1.00	74,440	47,421	74,440
AVENUE EUROPE SPECIAL	1.00	53,508	38,892	53,508
AVENUE-SC GLOBAL OPPORTUNITIES	1.11	2,845	0	3,170
CRESCENT MEZZANINE PARTNERS VI	1.00	64,625	63,887	64,625
CRESCENT MEZZANINE V LP	1.00	29,942	31,937	29,942
DE SHAW DIRECT CAPITAL FUND	1.00	24,088	2,303	24,088
GATEWAY ENERGY & RESOURCES	13.85	2,000	30,000	27,700
GS - PRIVATE DEBT	1.00	164,226	164,226	164,226
GS MEZZANINE PTNR(S) V LP	1.00	12,962	6,731	12,962
GSO - PRIVATE DEBT	1.00	634,271	634,271	634,271
KKR LENDING PARTNERS II LP	1.00	43,384	40,539	43,384
MS-PRIVATE DEBT NIB	1.00	43,531	43,531	43,531
NORTHSTAR MEZZANINE PTNR V LP	1.00	26,725	27,635	26,725
PEARLS 12 LP	1.00	77,891	77,031	77,891
SANKATY CREDIT OPP FUND V-A LP	1.00	40,464	39,625	40,464
SANKATY CREDIT OPP IV	1.00	42,735	38,064	42,735
SELENE	1.00	1,739	-	1,739
SELENE II	1.00	71,983	46,289	71,983
SJC ONSHORE DIRECT LENDING	1.00	32,460	31,690	32,460
WL ROSS- WHOLE LOANS (PIPP)	1.00	62,540	45,842	62,540
WLR - PRIVATE DEBT	1.00	35,035	35,035	35,035
Total Private Debt				\$ 1,644,514
Private Equity				
ADVENT INTERNATIONAL GPE VII-C	1.00	36,214	\$ 30,051	\$ 36,214
APAX EUROPE VII A LP	1.11	25,353	36,672	28,248
APAX EUROPE VIII-B LP	1.00	29,180	25,029	29,180
APO - PRIVATE EQUITY	1.00	212,651	212,651	212,651

¹Appendices A-H were created using data as of June 30, 2015 that was provided by the Custodian. All figures are in U.S. Dollars

APPENDIX F
SOUTH CAROLINA RETIREMENT SYSTEMS
ALTERNATIVE INVESTMENTS AND GTAA
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
APOLLO CO INVEST 1	1.00	274,658	152,113	274,658
AQUILINE CO-INVEST I LP	1.00	67,677	100,000	67,677
AQUILINE FINANCIAL SERVICES	1.00	69,427	58,702	69,427
AQUILINE FINANCIAL SERVICES	1.00	127,002	99,595	127,002
AZALEA FUND III LP	1.00	8,944	11,761	8,944
AZALEA FUND IV LP	1.00	2,011	2,182	2,011
AZALEA PALMETTO CO-INVEST FD	1.00	26	50	26
BC EUROPEAN CAPITAL IX	1.11	16,709	18,482	18,618
BRIDGEPOINT EUROPE IV A	1.11	38,182	40,542	42,542
BRIDGEPOINT EUROPE V LP	1.11	(357)	-	(398)
CAROUSEL CAPITAL PARTNERS 3 LP	1.00	6,404	7,523	6,404
CAROUSEL CAPITAL PARTNERS IV	1.00	19,466	15,068	19,466
CLAYTON DUBILIER & RICE VIII	1.00	72,481	53,611	72,481
CRESTVIEW CAPITAL PARTNERS LP	1.00	83,269	71,249	83,269
CRESTVIEW PARTNERS III LP	1.00	9,497	10,057	9,497
CVE ENDOWMENT FUND I LP	1.00	52,023	22,675	52,023
CVE ENDOWMENT FUND II LP	1.00	62,766	40,957	62,766
GREEN EQUITY INVESTORS VI LP	1.00	25,542	22,688	25,542
GS - PRIVATE EQUITY	1.00	63,218	63,218	63,218
INDUSTRY VENTURES FUND V LP	1.00	54,481	13,913	54,481
INDUSTRY VENTURES SECONDARY	1.00	16,933	16,422	16,933
INDUSTRY VENTURES VI	1.00	31,109	27,208	31,109
LEXINGTON CAPITAL PARTNERS LP	1.00	31,265	31,774	31,265
LEXINGTON CAPITAL PTNRS VII	1.00	58,446	53,490	58,446
MS-PRIVATE EQ NIB	1.00	341,057	341,057	341,057
NB SECONDARY OPPORTUNITIES	1.00	23,950	-	23,950
OAKTREE EUROPEAN PRIN OPPT III	1.11	30,212	28,521	33,662
PANTHEON EUROPE FUND V'A'L P	1.11	36,019	26,465	40,132
PANTHEON USA FUND VII LP	1.00	101,960	74,576	101,960
PAUL CAPITAL PARTNERS IX LP	1.00	29,692	40,257	29,692
RESERVOIR CAPITAL PARTNERS	1.00	56,762	48,728	56,762
SQUARE 1 VENTURE MGMT 1 LP	1.00	383	7	383
SQUARE 1 VENTURES LP	1.00	35,299	27,909	35,299
VENTURE INVESTMENT MANAGERS LP	1.00	63,024	39,133	63,024
WARBURG PINCUS PRIVATE EQUITY	1.00	74,833	43,757	74,833
WARBURG PINCUS PRIVATE EQUITY	1.00	37,270	29,501	37,270
WELSH CARSON AND & STOWE XI	1.00	40,260	31,119	40,260
WLR - PRIVATE EQUITY	1.00	195,744	195,744	195,744
Total Private Equity				\$ 2,577,730
Real Estate				
AMERICAN TIMBERLANDS	1.00	28,427	\$ 21,599	\$ 28,427
APO - REAL ESTATE	1.00	91,465	91,465	91,465
BLACKSTONE RE PARTNERS VII LP	1.00	139,223	102,605	139,223
BROOKFIELD RE FIN FD IV LP	1.00	8,751	8,901	8,751

APPENDIX F
SOUTH CAROLINA RETIREMENT SYSTEMS
ALTERNATIVE INVESTMENTS AND GTAA
(AMOUNTS EXPRESSED IN THOUSANDS)
AS OF JUNE 30, 2015

Issuer	Price	Shares	Cost	Market Value
BROOKFIELD REAL ESTATE FINANCE	1.00	23,769	27,475	23,769
BROOKFIELD STRATEGIC REAL	1.00	70,836	65,586	70,836
CRLYLE REALTY PARTNERS VI LP	1.00	68,760	29,931	68,760
GREYSTAR EQUITY PARTNERS VII	1.00	185,684	140,397	185,684
GS - REAL ESTATE	1.00	10,748	10,748	10,748
LONE STAR REAL ESTATE FUND II	1.00	12,173	6,629	12,173
MS-REAL ESTATE NIB	1.00	97,645	97,645	97,645
OAKTREE REAL ESTATE	1.00	64,166	27,075	64,166
OAKTREE REAL ESTATE	1.00	80,961	67,500	80,961
OCH-ZIFF RE FUND II	1.00	36,906	32,008	36,906
PEMBROOK	1.00	23,045	21,311	23,045
THE REALTY ASSOCIATES FUND X	1.00	77,954	73,988	77,954
TORCHLIGHT DEBT IV	1.00	62,472	60,000	62,472
TORCHLIGHT DEBT OPP FUND III	1.00	13,192	14,633	13,192
US REIF COLUMBIA	1.04	11,608	9,935	12,068
WLR - REAL ESTATE	1.00	48,276	48,276	48,276
Total Real Estate				\$ 1,156,522
Total Alternatives				\$ 7,999,709
GTAA				
BRIDGEWATER ALL WEATHER	1,607.80	628	\$ 625,721	\$ 1,009,390
ENTRUST GTAA	1.00	242,134	242,134	242,134
GMO - GTAA	22.47	246,418	903,643	973,267
Total GTAA				\$ 2,224,791

APPENDIX G¹
 SOUTH CAROLINA RETIREMENT SYSTEMS
 FUTURES HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Futures Product	Net Contract Position	Maturity	Currency	Settle Price	Multiplier	Local Currency	US Dollar	Notional Exposure
S & P 500 EMINI IND FUT (CME)	10,288.000	EXP Sep 15	USD	2,054.4000	50	1.00	1.00	1,056,783.36
Total US Large Cap								1,056,783.36
AMSTERDAM INDEX FUTURE (EOE)	468.000	EXP Jul 15	EUR	472.0500	200	0.90	1.11	49,229.68
CAC40 EURO INDEX FUT (EOP)	2,946.000	EXP Jul 15	EUR	4,786.5000	10	0.90	1.11	157,113.67
DAX INDEX FUTURE (EUX)	502.000	EXP Sep 15	EUR	11,001.5000	25	0.90	1.11	153,836.28
DJ EURO STOXX IND 50 FUT (EUX)	4,245.000	EXP Sep 15	EUR	3,436.0000	10	0.90	1.11	162,515.21
FTSE 100 INDEX FUTURE (LIF)	3,088.000	EXP Sep 15	GBP	6,494.0000	10	0.64	1.57	315,380.95
HANG SENG INDEX FUTURE (HKG)	325.000	EXP Jul 15	HKD	26,204.0000	50	7.75	0.13	54,925.80
IBEX 35 INDEX FUTURE (MFM)	419.000	EXP Jul 15	EUR	10,774.9000	10	0.90	1.11	50,302.60
OMXS30 INDEX FUT (SSE)	2,554.000	EXP Jul 15	SEK	1,541.7500	100	8.30	0.12	47,455.61
S&P/MIB INDEX FUTURE (MIL)	296.000	EXP Sep 15	EUR	22,573.0000	5	0.90	1.11	37,223.24
S&P/TSE 60 INDEX FUTURE (MSE)	847.000	EXP Sep 15	CAD	843.9000	200	1.25	0.80	114,507.32
SPI 200 INDEX FUTURES (SFE)	815.000	EXP Sep 15	AUD	5,397.0000	25	1.30	0.77	84,518.23
TOPIX INDEX FUTURE (TSE)	2,245.000	EXP Sep 15	JPY	1,630.5000	10,000	122.37	0.01	299,143.73
Total International Equities								1,526,152.32
EURO-BOBL FUTURE (EUX)	156.000	EXP Sep 15	EUR	129.5800	1,000	0.90	1.11	22,522.97
EURO-BUND FUTURE (EUX)	572.000	EXP Sep 15	EUR	152.0000	1,000	0.90	1.11	96,873.00
EURO-SCHATZ FUTURE (EUX)	75.000	EXP Sep 15	EUR	111.2750	1,000	0.90	1.11	9,298.70
JAPAN 10YR BOND FUTURE (TSE)	77.000	EXP Sep 15	JPY	146.9700	1,000,000	122.37	0.01	92,483.06
UK LONG GILT FUTURE (LIF)	139.000	EXP Sep 15	GBP	115.7300	1,000	0.64	1.57	25,299.19
Total Global Fixed Income								246,476.92
US 10YR TREAS NTS FUTURE (CBT)	219.000	EXP Sep 15	USD	126.1719	1,000	1.00	1.00	27,631.64
US 2YR TREAS NTS FUTURE (CBT)	194.000	EXP Sep 15	USD	109.4688	2,000	1.00	1.00	42,473.88
US 5YR TREAS NTS FUTURE (CBT)	239.000	EXP Sep 15	USD	119.2578	1,000	1.00	1.00	28,502.62
US TREAS BD FUTURE (CBT)	240.000	EXP Sep 15	USD	150.8438	1,000	1.00	1.00	36,202.50
Total US Treasuries								134,810.63
Total Futures Notional Exposure								2,964,223.24

¹Appendices A-H were created using data as of June 30, 2015 that was provided by the Custodian. All figures are in U.S. Dollars

APPENDIX H¹
 SOUTH CAROLINA RETIREMENT SYSTEMS
 SWAP HOLDINGS
 (AMOUNTS EXPRESSED IN THOUSANDS)
 AS OF JUNE 30, 2015

Asset Class	Counterparty	Benchmark	Original Trade Notional	Current Notional	Unrealized Gain / Loss Since Trade
Commodity	Barclays	Barclays Dualis + BCOM	300,000.00	235,707.00	(64,293.00)
	JPMorgan	JPM Enhanced Beta DJUBS Proxy	250,000.00	244,803.72	(5,196.28)
	JPMorgan	JPM Palmetto Equinox Proxy TR	125,000.00	126,646.50	1,646.50
	Societe Generale	SocGen Congestion Commodities	250,000.00	260,338.69	10,338.69
Russell 2000	Bank of America	Short Russell 2000 Proxy	(199,999.11)	(209,617.25)	(9,618.14)
	Bank of America	Short Russell 2000 Proxy	(199,999.46)	(209,873.22)	(9,873.76)
S&P 500	BNP Paribas	SP500/Swap	200,000.00	201,119.11	1,119.11
	BNP Paribas	SP500/Swap	200,000.01	201,055.54	1,055.53
Grand Total			925,001.44	850,180.10	(74,821.34)

Counterparty	Collateral ²
Bank of America	(4,850.00)
JPMorgan	(1,150.00)
BNP Paribas	(8,300.00)
Societe Generale	310.00
Barclays	(610.00)
Grand Total	(14,600.00)

²Negative amounts indicate collateral held at broker on behalf of RSIC.

Total Printing Cost: \$726
Total Number Printed: 35
Cost Per Unit: \$21



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THEIR FUTURE, OUR MISSION.