

# GEP

Holdings as of December 31, 2014

## EQUITY INVESTMENTS

### EXTERNALLY MANAGED FUNDS

(SC = Small Cap MC = Mid Cap LC = Large Cap)

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ABERDEEN EMERGING MARKET FUND				52,258,449.76
ADAGE CAPITAL LC				199,310,464.89
ARISTOTLE LC				78,745,821.98
ARROWSTREET EMERGING MARKETS FUND				50,074,910.60
AXIOM INTERNATIONAL NON US				67,953,332.73
BLACKSTONE LC				44,328,188.21
BLUE HARBOUR				18,464,749.50
BURGUNDY SC				21,416,332.32
CARTICA EMERGING MARKETS FUND				30,041,205.75
DALTON JAPAN				15,419,901.33
EAFE + CANADA STATE STREET INTL INDEX FUND				252,816,868.37
EAGLE CAPITAL MANAGEMENT LC				65,359,142.10
GENESIS EMERGING MARKETS FUND				100,437,322.30
GOLDEN CHINA PLUS FUND				26,150,807.97
GREAT JONES				49,767,014.40
HIMALAYA CAPITAL				34,116,977.03
LAZARD EMERGING MARKETS FUND				31,985,086.31
LINGOHR NON US				64,918,967.85
LS FUND II LP				30,464,786.84
MACQUARIE EMERGING MARKETS FUND				43,492,777.00
NORTHERN CROSS NON US				60,739,215.40
RIVER ROAD LC				44,831,951.08
S+P 500 STATE STREET INDEX FUND				177,079,842.16
SANDERSON NON US				105,566,292.54
SANDS LC				77,744,550.85
SEG SC				49,793,763.80
SILCHESTER NON US				65,797,409.81
SOUTHERNSUN SC				27,498,348.89
STATE STREET TRANSITION MANAGER LC SC				57,829,221.67
TARPON EMERGING MARKETS FUND				12,621,075.93
TWEEDY BROWNE NON US				35,674,684.05
VONTOBEL EMERGING MARKETS FUND				34,563,370.15
WASATCH EMERGING MARKETS FUND				43,547,099.43
WELLINGTON				60,202,566.00
WF ASIAN SMALLER COMPANIES				50,248,311.79

### INTERNALLY MANAGED FUNDS

FULLY COLLATERALIZED US EQUITY FUTURES 351,774,019.74

**TOTAL EQUITY** 2,533,034,830.53

## FIXED INCOME

### FIXED INCOME - SECURITIES

3M COMPANY	3.875	6/15/2044	250,000.00	257,094.75
ABBAY NATL TREASURY SERV	3.05	8/23/2018	250,000.00	258,829.75
ABBVIE INC	1.75	11/6/2017	750,000.00	751,629.75
ABBVIE INC	4.4	11/6/2042	100,000.00	103,166.90
ACTAVIS FUNDING SCS	1.3	6/15/2017	400,000.00	392,713.60
AFFINIA GROUP INC	7.75	5/1/2021	400,000.00	412,000.00
AIA GROUP LTD	2.25	3/11/2019	300,000.00	298,659.60
AINSWORTH LUMBER LTD	7.5	12/15/2017	158,000.00	162,740.00
ALCATEL LUCENT USA INC	6.75	11/15/2020	200,000.00	211,100.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ALCOA INC	5.125	10/1/2024	150,000.00	158,965.50
ALCOA INC	5.125	10/1/2024	200,000.00	211,954.00
ALLIANCE DATA SYSTEMS CO	5.375	8/1/2022	350,000.00	345,625.00
ALLIANCE DATA SYSTEMS CO	5.25	12/1/2017	150,000.00	154,500.00
ALLSTATE CORP	5.75	8/15/2053	100,000.00	105,375.00
ALLY FINANCIAL INC	4.75	9/10/2018	1,000,000.00	1,035,000.00
ALLY FINANCIAL INC	3.25	9/29/2017	300,000.00	300,000.00
AMC ENTERTAINMENT INC	9.75	12/1/2020	500,000.00	543,750.00
AMERICA MOVIL SAB DE CV	2.375	9/8/2016	500,000.00	506,860.00
AMERICAN AXLE + MFG INC	6.625	10/15/2022	200,000.00	212,000.00
AMERICAN AXLE + MFG INC	5.125	2/15/2019	150,000.00	153,000.00
AMERICAN EXPRESS BK FSB	6	9/13/2017	300,000.00	334,428.60
AMERICAN INTL GROUP	3.375	8/15/2020	250,000.00	259,700.25
AMERICAN INTL GROUP	4.5	7/16/2044	100,000.00	105,651.10
AMERICAN TOWER CORP	3.5	1/31/2023	500,000.00	483,104.00
AMERICAN TRANSMISSION SY	5	9/1/2044	100,000.00	106,976.50
AMERICAN WATER CAP CORP	4.3	12/1/2042	300,000.00	305,064.30
AMGEN INC	5.375	5/15/2043	300,000.00	348,522.60
AMKOR TECHNOLOGY INC	6.625	6/1/2021	500,000.00	495,000.00
AMSOUTH BANK NA	5.2	4/1/2015	100,000.00	101,000.10
AMSURG CORP	5.625	7/15/2022	400,000.00	410,000.00
ANGLO AMERICAN CAPITAL	2.625	4/3/2017	250,000.00	253,016.75
ANTERO RESOURCES CORP	5.375	11/1/2021	400,000.00	387,000.00
ANTHEM INC	2.3	7/15/2018	250,000.00	251,383.75
AON CORP	3.125	5/27/2016	500,000.00	513,063.50
ARAB REPUBLIC OF EGYPT	5.75	4/29/2020	300,000.00	313,155.00
ARAB REPUBLIC OF EGYPT	6.875	4/30/2040	500,000.00	513,750.00
ARAMARK SERVICES INC	5.75	3/15/2020	150,000.00	154,875.00
ARCELORMITTAL	6.75	2/25/2022	100,000.00	106,750.00
ARCELORMITTAL	6.125	6/1/2018	100,000.00	106,625.00
ARCELORMITTAL	5.75	8/5/2020	100,000.00	103,750.00
ARCOS DORADOS HOLDINGS I	6.625	9/27/2023	250,000.00	240,625.00
ASHTED CAPITAL INC	5.625	10/1/2024	325,000.00	333,125.00
AT+T INC	4.35	6/15/2045	600,000.00	565,652.40
ATLAS COPCO AB	5.6	5/22/2017	500,000.00	545,477.00
AUTODESK INC	1.95	12/15/2017	125,000.00	125,388.25
AUTONATION INC	5.5	2/1/2020	250,000.00	274,177.75
AVALONBAY COMMUNITIES IN	2.95	9/15/2022	250,000.00	243,529.25
AVIS BUDGET CAR/FINANCE	5.5	4/1/2023	100,000.00	102,000.00
AVIS BUDGET CAR/FINANCE	5.5	4/1/2023	100,000.00	102,000.00
AVIS BUDGET CAR/FINANCE	5.125	6/1/2022	250,000.00	252,500.00
AXALTA COATING SYS/DUTCH	7.375	5/1/2021	175,000.00	185,500.00
AXIAL CORP	4.875	5/15/2023	250,000.00	235,937.50
BAE SYSTEMS HOLDINGS INC	4.75	10/7/2044	150,000.00	160,196.70
BALL CORP	5.75	5/15/2021	200,000.00	209,500.00
BALL CORP	4	11/15/2023	100,000.00	96,500.00
BANCO DE CREDITO DEL PER	4.25	4/1/2023	500,000.00	492,500.00
BANCO DEL ESTADO CHILE	4.125	10/7/2020	800,000.00	838,000.00
BANCO NAC DE DESEN ECONO	6.369	6/16/2018	500,000.00	531,250.00
BANCO NAL COSTA RICA	4.875	11/1/2018	200,000.00	201,000.00
BANCO RESERVAS REP DOMIN	7	2/1/2023	1,000,000.00	982,610.00
BANCO SANTANDER SA	4.125	11/9/2022	150,000.00	148,530.00
BANK OF AMERICA CORP	4.875	4/1/2044	450,000.00	497,153.70
BANK OF AMERICA CORP	4.25	10/22/2026	100,000.00	99,775.50
BANK OF AMERICA CORP	3.75	7/12/2016	1,250,000.00	1,294,698.75
BANK OF AMERICA NA	5.3	3/15/2017	1,500,000.00	1,611,247.50
BANK OF CEYLON	6.875	5/3/2017	500,000.00	520,000.00
BAYER US FINANCE LLC	3.375	10/8/2024	100,000.00	101,757.20
BEAZER HOMES USA	7.25	2/1/2023	150,000.00	145,500.00
BEAZER HOMES USA	7.5	9/15/2021	100,000.00	100,500.00
BECTON DICKINSON	3.25	11/12/2020	500,000.00	508,638.00
BECTON DICKINSON	4.685	12/15/2044	300,000.00	323,088.30
BIG HEART PET BRANDS	7.625	2/15/2019	277,000.00	272,152.50
BLACKROCK INC	3.5	3/18/2024	250,000.00	257,461.00
BOSTON PROPERTIES LP	3.7	11/15/2018	300,000.00	316,329.30
BOSTON PROPERTIES LP	3.85	2/1/2023	200,000.00	207,615.40
BOYD GAMING CORP	9	7/1/2020	250,000.00	256,250.00
BRASKEM FINANCE LTD	5.75	4/15/2021	450,000.00	452,250.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BRASKEM FINANCE LTD	6.45	2/3/2024	200,000.00	200,500.00
BRAZIL MINAS SPE	5.333	2/15/2028	500,000.00	493,750.00
BRITISH TELECOM PLC	5.95	1/15/2018	250,000.00	278,797.25
BROWN FORMAN CORP	3.75	1/15/2043	100,000.00	98,707.20
BUCKEYE PARTNERS LP	2.65	11/15/2018	300,000.00	295,480.50
BUILDING MATERIALS CORP	5.375	11/15/2024	200,000.00	199,500.00
BURLINGTN NORTH SANTA FE	5.15	9/1/2043	500,000.00	576,559.50
CAIXA ECONOMICA FEDERAL	2.375	11/6/2017	350,000.00	329,000.00
CALPINE CORP	5.75	1/15/2025	100,000.00	101,250.00
CANADIAN NATL RAILWAY	6.8	7/15/2018	500,000.00	580,311.50
CAPITAL ONE BANK USA NA	2.15	11/21/2018	250,000.00	248,695.00
CAPITAL ONE BANK USA NA	3.375	2/15/2023	250,000.00	248,610.25
CARDINAL HEALTH INC	4.5	11/15/2044	250,000.00	257,413.00
CARDINAL HEALTH INC	3.2	6/15/2022	250,000.00	250,180.25
CAREFUSION CORP	3.875	5/15/2024	250,000.00	257,998.00
CATAMARAN CORP	4.75	3/15/2021	200,000.00	200,000.00
CATERPILLAR INC	4.3	5/15/2044	300,000.00	320,363.10
CCO HLDGS LLC/CAP CORP	5.25	3/15/2021	150,000.00	151,125.00
CCOH SAFARI LLC	5.5	12/1/2022	250,000.00	253,750.00
CEMEX FINANCE LLC	9.375	10/12/2022	300,000.00	334,500.00
CEMEX FINANCE LLC	9.375	10/12/2022	1,000,000.00	1,120,000.00
CEMEX SAB DE CV	5.7	1/11/2025	400,000.00	388,000.00
CENTURYLINK INC	5.8	3/15/2022	250,000.00	259,375.00
CF INDUSTRIES INC	6.875	5/1/2018	300,000.00	341,048.70
CHESAPEAKE ENERGY CORP	4.875	4/15/2022	100,000.00	97,250.00
CHESAPEAKE ENERGY CORP	6.125	2/15/2021	400,000.00	420,000.00
CHESAPEAKE ENERGY CORP	4.875	4/15/2022	150,000.00	145,875.00
CHS/COMMUNITY HEALTH SYS	8	11/15/2019	100,000.00	106,750.00
CIA BRASILEIRA DE ALUMIN	4.75	6/17/2024	500,000.00	485,000.00
CIMAREX ENERGY CO	4.375	6/1/2024	100,000.00	95,500.00
CIMAREX ENERGY CO	4.375	6/1/2024	400,000.00	382,000.00
CINEMARK USA INC	5.125	12/15/2022	75,000.00	73,312.50
CINEMARK USA INC	4.875	6/1/2023	450,000.00	425,250.00
CITIBANK CREDIT CARD ISSUANCE	1.02	2/22/2019	500,000.00	498,118.85
CITIBANK CREDIT CARD ISSUANCE	1.23	4/24/2019	900,000.00	899,023.59
CITICORP LEASE PASS THRU	8.04	12/15/2019	200,000.00	244,653.00
CITIGROUP CAPITAL XIII (PREFERRED STOCK)			12,000.00	318,960.00
CITIGROUP INC	1.75	5/1/2018	250,000.00	247,075.00
CITIGROUP INC	5.875	1/30/2042	550,000.00	691,809.80
CLEAN HARBORS INC	5.125	6/1/2021	300,000.00	299,250.00
CLEAN HARBORS INC	5.25	8/1/2020	200,000.00	201,000.00
CMS ENERGY CORP	6.55	7/17/2017	600,000.00	670,687.80
CNH INDUSTRIAL CAPITAL L	6.25	11/1/2016	300,000.00	314,250.00
CNH INDUSTRIAL CAPITAL L	3.25	2/1/2017	250,000.00	246,250.00
COCA COLA FEMSA SAB CV	2.375	11/26/2018	250,000.00	254,552.50
COCA COLA FEMSA SAB CV	4.625	2/15/2020	250,000.00	272,677.50
CODELCO INC	4.25	7/17/2042	1,000,000.00	918,300.00
CODELCO INC	3.875	11/3/2021	3,690,000.00	3,773,467.80
CODELCO INC	3.875	11/3/2021	250,000.00	256,752.00
COMCAST CORP	4.75	3/1/2044	250,000.00	278,598.00
COMCAST CORP	4.2	8/15/2034	650,000.00	679,669.90
COMCAST CORP	2.85	1/15/2023	250,000.00	248,332.75
COMISION FED DE ELECTRIC	4.875	1/15/2024	1,500,000.00	1,571,250.00
COMISION FED DE ELECTRIC	4.875	5/26/2021	500,000.00	528,750.00
COMMONWEALTH OF BAHAMAS	5.75	1/16/2024	300,000.00	320,250.00
COMMSCOPE INC	5	6/15/2021	500,000.00	492,500.00
CONCHO RESOURCES INC	5.5	10/1/2022	175,000.00	176,750.00
CONSTELLATION BRANDS INC	4.25	5/1/2023	225,000.00	223,312.50
CONTINENTAL RESOURCES	5	9/15/2022	450,000.00	435,375.00
CORNING INC	1.45	11/15/2017	125,000.00	124,024.13
CORP ANDINA DE FOMENTO	4.375	6/15/2022	300,000.00	322,457.10
CORP LINDLEY SA	4.625	4/12/2023	400,000.00	388,000.00
CORP LINDLEY SA	6.75	11/23/2021	100,000.00	108,750.00
CORPORACION GEO SA DE CV	9.25	6/30/2020	300,000.00	15,000.00
COSTA RICA GOVERNMENT	4.25	1/26/2023	350,000.00	324,625.00
COSTA RICA GOVERNMENT	4.375	4/30/2025	200,000.00	177,800.00
COTT BEVERAGES INC	5.375	7/1/2022	250,000.00	229,375.00
COTT BEVERAGES INC	6.75	1/1/2020	275,000.00	275,000.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CRH AMERICA INC		6 9/30/2016	500,000.00	538,157.00
CROATIA	6.75	11/5/2019	1,500,000.00	1,651,875.00
CROATIA	5.5	4/4/2023	2,000,000.00	2,085,000.00
CROATIA	6	1/26/2024	500,000.00	538,750.00
CROATIA	6.625	7/14/2020	1,100,000.00	1,211,375.00
CROATIA	6.375	3/24/2021	450,000.00	491,625.00
CROWN AMER/CAP CORP III	6.25	2/1/2021	250,000.00	263,125.00
CROWN CASTLE INTL CORP	5.25	1/15/2023	200,000.00	204,000.00
CROWN CASTLE INTL CORP	4.875	4/15/2022	250,000.00	252,500.00
CUMMINS INC	3.65	10/1/2023	250,000.00	262,977.50
CVS HEALTH CORP	2.75	12/1/2022	100,000.00	97,398.20
D.R. HORTON INC	4.75	5/15/2017	100,000.00	104,500.00
D.R. HORTON INC	4.375	9/15/2022	250,000.00	245,000.00
DAIMLER FINANCE NA LLC	3.25	8/1/2024	100,000.00	100,705.10
DELPHI CORP	6.125	5/15/2021	250,000.00	272,500.00
DENBURY RESOURCES INC	6.375	8/15/2021	500,000.00	475,000.00
DEVELOPMENT BANK OF KAZA	5.5	12/20/2015	202,000.00	203,262.50
DISCOVER BANK	7	4/15/2020	650,000.00	766,052.95
DISCOVERY COMMUNICATIONS	5.05	6/1/2020	300,000.00	329,588.10
DISH DBS CORP	5.875	7/15/2022	250,000.00	256,250.00
DOMINICAN REPUBLIC	5.875	4/18/2024	1,800,000.00	1,845,000.00
DOMINICAN REPUBLIC	7.5	5/6/2021	1,000,000.00	1,095,000.00
DOMINICAN REPUBLIC	7.45	4/30/2044	300,000.00	328,500.00
DOMINION RESOURCES INC	5.95	6/15/2035	100,000.00	127,157.00
DOMINION RESOURCES INC	2.5566	9/30/2066	600,000.00	564,150.60
DOW CHEMICAL CO/THE	4.25	10/1/2034	200,000.00	196,429.20
DUKE ENERGY PROGRESS INC	4.1	5/15/2042	500,000.00	530,154.00
EAST BAY CA MUNI UTILITY DIST	5.874	6/1/2040	250,000.00	335,905.00
EASTMAN CHEMICAL CO	3.8	3/15/2025	300,000.00	305,394.30
EATON CORP	4	11/2/2032	200,000.00	203,431.80
ECOPETROL SA	4.25	9/18/2018	200,000.00	205,500.00
ECOPETROL SA	5.875	5/28/2045	1,500,000.00	1,387,500.00
EMBOTELLADORA ANDINA SA	5	10/1/2023	750,000.00	780,000.00
EMPRESA BRAS DE AERONAU	5.15	6/15/2022	250,000.00	263,750.00
EMPRESA DE TRANSPORTE ME	4.75	2/4/2024	500,000.00	526,250.00
EMPRESA NACIONAL DEL PET	4.375	10/30/2024	400,000.00	392,000.00
EMPRESAS ICA SOCIEDAD	8.875	5/29/2024	300,000.00	267,090.00
ENERGY TRANSFER PARTNERS	4.65	6/1/2021	500,000.00	522,668.50
ENLINK MIDSTREAM PARTNER	2.7	4/1/2019	150,000.00	147,711.15
ENLINK MIDSTREAM PARTNER	5.05	4/1/2045	100,000.00	96,609.00
ENSCO PLC	3.25	3/15/2016	340,000.00	346,217.24
ENTERPRISE PRODUCTS OPER	7.034	1/15/2068	200,000.00	219,375.00
ENTERPRISE PRODUCTS OPER	4.85	3/15/2044	200,000.00	208,543.80
ENTERPRISE PRODUCTS OPER	3.35	3/15/2023	500,000.00	494,546.00
ENTERPRISE PRODUCTS OPER	7.034	1/15/2068	250,000.00	274,218.75
ENVISION HEALTHCARE CORP	5.125	7/1/2022	200,000.00	198,500.00
EQUIFAX INC	3.3	12/15/2022	350,000.00	346,042.90
EQUINIX INC	5.375	1/1/2022	150,000.00	151,410.00
ERAC USA FINANCE LLC	3.3	10/15/2022	500,000.00	495,787.00
ERAC USA FINANCE LLC	6.375	10/15/2017	500,000.00	561,401.00
ERP OPERATING LP	5.125	3/15/2016	500,000.00	524,106.00
ESC LEHMAN BRTH HLDG	1	1/24/2049	500,000.00	73,125.00
ESKOM HOLDINGS SOC LTD	5.75	1/26/2021	1,200,000.00	1,203,000.00
EXPORT CREDIT BANK OF TU	5.375	11/4/2016	500,000.00	521,250.00
EXPORT CREDIT BANK OF TU	5.875	4/24/2019	1,000,000.00	1,062,500.00
EXPORT CREDIT BANK OF TU	5	9/23/2021	500,000.00	507,500.00
EXPORT IMPORT BK KOREA	4.375	9/15/2021	500,000.00	547,930.00
EXPRESS SCRIPTS HOLDING	3.125	5/15/2016	250,000.00	256,985.75
FANNIE MAE	3.056	6/25/2024	1,000,000.00	1,029,191.00
FANNIE MAE	3.17	8/1/2018	1,911,780.20	2,006,813.84
FANNIE MAE	2.87	7/1/2022	2,400,000.00	2,467,131.84
FANNIE MAE	4	7/1/2018	359,386.40	381,089.96
FANNIE MAE	6	5/1/2038	9,474,282.37	10,682,662.66
FANNIE MAE	4.5	12/1/2043	571,083.70	620,071.95
FANNIE MAE	3	6/1/2043	3,161,704.30	3,203,819.15
FANNIE MAE	3	9/1/2043	1,882,393.92	1,907,467.97
FANNIE MAE	4	8/1/2043	513,353.28	548,305.40
FANNIE MAE	4	4/1/2044	902,931.69	964,408.61

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FANNIE MAE	3.5	1/1/2044	537,317.14	560,845.77
FANNIE MAE	4	3/1/2044	3,654,412.79	3,903,226.77
FANNIE MAE	3.5	9/1/2044	3,824,660.77	3,992,139.22
FANNIE MAE	2.5	3/1/2043	8,467,785.61	8,298,429.90
FCA US LLC/CG CO ISSUER	8.25	6/15/2021	300,000.00	332,250.00
FED REPUBLIC OF BRAZIL	8.25	1/20/2034	250,000.00	344,375.00
FED REPUBLIC OF BRAZIL	8	1/15/2018	1,032,666.67	1,125,606.67
FED REPUBLIC OF BRAZIL	5.875	1/15/2019	1,000,000.00	1,113,500.00
FED REPUBLIC OF BRAZIL	5.625	1/7/2041	500,000.00	537,500.00
FED REPUBLIC OF BRAZIL	4.25	1/7/2025	2,575,000.00	2,575,000.00
FED REPUBLIC OF BRAZIL	8	1/15/2018	194,444.47	212,625.03
FEDERAL HOME LOAN BANK	4.5	2/1/2039	5,483,489.36	5,959,224.83
FEDERAL HOME LOAN BANK	4	5/1/2019	604,578.04	639,648.28
FEDERAL HOME LOAN BANK	6	3/1/2039	2,541,313.89	2,870,791.17
FEDERAL HOME LOAN BANK	5.5	5/1/2040	5,195,128.50	5,804,141.47
FEDERAL HOME LOAN BANK	3.5	10/1/2044	6,752,980.31	7,030,221.89
FEDERAL HOME LOAN BANK	4	10/1/2044	6,445,346.05	6,876,881.95
FEDERAL HOME LOAN BANK	3	7/1/2043	6,358,158.73	6,435,897.39
FEDERAL HOME LOAN BANK	3.5	3/1/2042	892,293.65	913,590.20
FIBRIA OVERSEAS FINANCE	5.25	5/12/2024	500,000.00	496,750.00
FIBRIA OVERSEAS FINANCE	5.25	5/12/2024	500,000.00	497,500.00
FIBRIA OVERSEAS FINANCE	5.25	5/12/2024	200,000.00	198,700.00
FIRST DATA CORPORATION	6.75	11/1/2020	260,000.00	277,550.00
FIRST TENNESSEE BANK	2.95	12/1/2019	250,000.00	249,357.75
FIRST TENNESSEE BANK	5.05	1/15/2015	234,000.00	234,299.99
FIRST TENNESSEE BANK	5.65	4/1/2016	73,000.00	75,436.52
FISERV INC	3.125	6/15/2016	100,000.00	102,669.60
FMG RESOURCES AUG 2006	6	4/1/2017	400,000.00	382,500.00
FMG RESOURCES AUG 2006	6.875	4/1/2022	200,000.00	166,500.00
FMG RESOURCES AUG 2006	6.875	4/1/2022	200,000.00	166,500.00
FORD MOTOR COMPANY	4.75	1/15/2043	100,000.00	105,512.00
FORD MOTOR CREDIT CO LLC	4.25	9/20/2022	950,000.00	1,008,011.75
FORD MOTOR CREDIT CO LLC	8.125	1/15/2020	300,000.00	371,597.70
FRESENIUS MED CARE II	4.125	10/15/2020	300,000.00	301,500.00
FRESENIUS MED CARE II	5.625	7/31/2019	500,000.00	533,750.00
FRONTIER COMMUNICATIONS	6.25	9/15/2021	50,000.00	50,250.00
FRONTIER COMMUNICATIONS	8.125	10/1/2018	400,000.00	449,000.00
GABONESE REPUBLIC	8.2	12/12/2017	250,000.00	273,125.00
GATX CORP	2.5	3/15/2019	250,000.00	248,948.50
GAZPROM (GAZ CAPITAL SA)	4.95	5/23/2016	300,000.00	284,250.00
GENERAL ELEC CAP CORP	4.65	10/17/2021	500,000.00	563,564.50
GENERAL ELEC CAP CORP	3.1	1/9/2023	100,000.00	101,249.50
GENERAL ELEC CAP CORP	5.55	5/4/2020	100,000.00	114,927.70
GENERAL ELEC CAP CORP	2.3	4/27/2017	500,000.00	512,125.00
GENERAL ELECTRIC CO	4.5	3/11/2044	200,000.00	219,844.40
GENERAL MOTORS CO	4.875	10/2/2023	300,000.00	321,000.00
GENERAL MOTORS CO	6.25	10/2/2043	200,000.00	238,920.00
GENERAL MOTORS CO	3.5	10/2/2018	250,000.00	255,000.00
GENERAL MOTORS CO	4.875	10/2/2023	250,000.00	267,500.00
GENERAL MOTORS FINL CO	3.25	5/15/2018	200,000.00	200,250.00
GENERAL MOTORS FINL CO	2.75	5/15/2016	300,000.00	304,875.00
GENERAL MOTORS FINL CO	2.625	7/10/2017	100,000.00	100,433.50
GEORGIA PACIFIC LLC	3.734	7/15/2023	350,000.00	357,964.95
GEORGIA POWER COMPANY	4.75	9/1/2040	300,000.00	333,526.50
GEORGIA POWER COMPANY	4.3	3/15/2042	250,000.00	262,540.25
GEORGIAN RAILWAY JSC	7.75	7/11/2022	300,000.00	313,500.00
GILEAD SCIENCES INC	4.8	4/1/2044	150,000.00	166,388.10
GILEAD SCIENCES INC	4.4	12/1/2021	500,000.00	551,325.50
GLENCORE FUNDING LLC	4.625	4/29/2024	250,000.00	251,200.00
GLENCORE FUNDING LLC	4.125	5/30/2023	150,000.00	146,363.85
GMAC CAPITAL TRUST I (PREFERRED STOCK)			20,000.00	529,000.00
GOLDMAN SACHS GROUP INC	2.9	7/19/2018	500,000.00	512,940.00
GOLDMAN SACHS GROUP INC	3.85	7/8/2024	100,000.00	102,559.80
GOLDMAN SACHS GROUP INC	6.15	4/1/2018	1,000,000.00	1,122,419.00
GOODYEAR TIRE + RUBBER	6.5	3/1/2021	450,000.00	477,000.00
GOVERNMENT OF JAMAICA	7.625	7/9/2025	300,000.00	312,750.00
GRAPHIC PACKAGING INTL	4.75	4/15/2021	250,000.00	251,875.00
GRUMA SAB DE CV	4.875	12/1/2024	300,000.00	307,305.03

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
GRUPO BIMBO SAB DE CV	3.875	6/27/2024	200,000.00	200,786.00
GRUPO BIMBO SAB DE CV	4.5	1/25/2022	200,000.00	210,771.20
GRUPO TELEVISIA SAB	5	5/13/2045	200,000.00	203,448.00
GS MORTGAGE SECURITIES TRUST	5.79572	8/10/2045	2,482,785.24	2,692,017.50
HALCON RESOURCES CORP	8.875	5/15/2021	250,000.00	188,125.00
HBOS PLC	6.75	5/21/2018	100,000.00	111,449.60
HCA HOLDINGS INC	6.25	2/15/2021	1,050,000.00	1,118,250.00
HCP INC	3.15	8/1/2022	300,000.00	295,148.10
HD SUPPLY INC	7.5	7/15/2020	300,000.00	314,250.00
HEALTH CARE REIT INC	2.25	3/15/2018	50,000.00	50,312.90
HEALTHSOUTH CORP	7.75	9/15/2022	365,000.00	386,900.00
HERTZ CORP	7.375	1/15/2021	600,000.00	630,000.00
HERTZ CORP	5.875	10/15/2020	500,000.00	503,750.00
HEWLETT PACKARD CO	3.3	12/9/2016	200,000.00	206,545.00
HILTON WORLDWIDE FIN LLC	5.625	10/15/2021	400,000.00	418,000.00
HILTON WORLDWIDE FIN LLC	5.625	10/15/2021	375,000.00	391,875.00
HJ HEINZ CO	4.25	10/15/2020	100,000.00	101,000.00
HOME DEPOT INC	4.2	4/1/2043	250,000.00	260,655.00
HOME DEPOT INC	5.875	12/16/2036	250,000.00	326,499.50
HONDURAS GOVERNMENT	7.5	3/15/2024	200,000.00	208,500.00
HORNBECK OFFSHORE SERV	5	3/1/2021	200,000.00	164,000.00
HOST HOTELS + RESORTS	5.25	3/15/2022	200,000.00	218,262.80
HOST HOTELS + RESORTS LP	6	10/1/2021	85,000.00	97,745.50
HSBC HOLDINGS PLC	5.25	3/14/2044	350,000.00	392,054.25
HSBC USA INC	3.5	6/23/2024	100,000.00	103,184.80
HUNGARY	6.25	1/29/2020	800,000.00	898,384.00
HUNGARY	5.375	2/21/2023	2,000,000.00	2,175,000.00
HUNGARY	4.125	2/19/2018	850,000.00	877,625.00
HUNGARY	5.75	11/22/2023	1,400,000.00	1,550,500.00
HUNGARY	6.375	3/29/2021	750,000.00	856,350.00
HUNGARY	7.625	3/29/2041	850,000.00	1,127,414.50
HUNGARY	4	3/25/2019	1,000,000.00	1,028,030.00
HUNTINGTON NATIONAL BANK	1.3	11/20/2016	500,000.00	497,936.50
HYDRO QUEBEC	1.375	6/19/2017	1,000,000.00	1,005,310.00
IMS HEALTH INC	6	11/1/2020	170,000.00	175,100.00
INDIANA MICHIGAN POWER	3.2	3/15/2023	195,000.00	196,060.22
ING BANK NV	5.8	9/25/2023	300,000.00	332,783.70
INGREDION INC	4.625	11/1/2020	700,000.00	754,075.00
INSTIT COSTA DE ELECTRIC	6.95	11/10/2021	300,000.00	312,750.00
INTEL CORP	4	12/15/2032	250,000.00	255,619.25
INTELSAT JACKSON HLDG	7.5	4/1/2021	250,000.00	267,500.00
INTERPUBLIC GROUP COS	4.2	4/15/2024	250,000.00	255,702.50
INTESA SANPAOLO SPA	2.375	1/13/2017	300,000.00	302,625.90
INTESA SANPAOLO SPA	5.017	6/26/2024	250,000.00	242,628.75
INTESA SANPAOLO SPA	3.125	1/15/2016	550,000.00	558,692.75
INVERSIONES CMPC SA	4.75	9/15/2024	250,000.00	250,710.00
INVESCO FINANCE PLC	3.125	11/30/2022	150,000.00	148,660.20
ITC HOLDINGS CORP	3.65	6/15/2024	100,000.00	101,406.10
IVORY COAST	5.375	7/23/2024	300,000.00	284,250.00
JAGUAR LAND ROVER PLC	4.125	12/15/2018	200,000.00	201,000.00
JAGUAR LAND ROVER PLC	4.125	12/15/2018	500,000.00	502,500.00
JOHNSON CONTROLS INC	3.625	7/2/2024	100,000.00	100,873.00
JP MORGAN CHASE BANK NA	6	10/1/2017	500,000.00	554,942.00
JPMORGAN CHASE + CO	1.35	2/15/2017	750,000.00	749,983.50
JPMORGAN CHASE + CO	4.4	7/22/2020	750,000.00	812,982.75
KAZAKHSTAN TEMIR ZHOLY	6.375	10/6/2020	750,000.00	736,875.00
KAZMUNAYGAS NATIONAL CO	9.125	7/2/2018	1,800,000.00	1,962,000.00
KAZMUNAYGAS NATIONAL CO	5.75	4/30/2043	300,000.00	250,590.00
KAZMUNAYGAS NATIONAL CO	7	5/5/2020	1,400,000.00	1,450,750.00
KEY BANK NA	5.45	3/3/2016	250,000.00	262,706.25
KINDER MORGAN ENER PART	4.7	11/1/2042	200,000.00	180,597.60
KINDER MORGAN ENER PART	4.1	11/15/2015	500,000.00	511,590.50
KINDER MORGAN INC/DELAWA	5	2/15/2021	150,000.00	156,053.10
KINGDOM OF MOROCCO	4.25	12/11/2022	1,100,000.00	1,119,250.00
KLX INC	5.875	12/1/2022	300,000.00	303,000.00
L BRANDS INC	5.625	2/15/2022	250,000.00	268,750.00
LAMAR MEDIA CORP	5.875	2/1/2022	300,000.00	311,250.00
LAREDO PETROLEUM INC	5.625	1/15/2022	400,000.00	350,000.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
LEAR CORP	4.75	1/15/2023	150,000.00	149,625.00
LEAR CORP	8.125	3/15/2020	315,000.00	331,537.50
LEVEL 3 FINANCING INC	5.375	8/15/2022	350,000.00	351,750.00
LEVI STRAUSS + CO	6.875	5/1/2022	500,000.00	537,500.00
LEVI STRAUSS + CO	7.625	5/15/2020	650,000.00	682,500.00
LG+E AND KU ENERGY LLC	3.75	11/15/2020	500,000.00	521,478.00
LIBERTY MUTUAL GROUP INC	4.25	6/15/2023	200,000.00	206,095.80
LIFEPOINT HOSPITALS INC	5.5	12/1/2021	250,000.00	255,625.00
LLOYDS BANKING GROUP PLC	4.5	11/4/2024	100,000.00	100,913.90
LOCKHEED MARTIN CORP	4.07	12/15/2042	500,000.00	504,537.50
LOUISIANA PACIFIC CORP	7.5	6/1/2020	400,000.00	421,000.00
MACYS RETAIL HLDGS INC	2.875	2/15/2023	300,000.00	291,324.90
MAGYAR EXPORT IMPORT BANK	4	1/30/2020	300,000.00	299,841.00
MANITOWOC COMPANY INC	5.875	10/15/2022	200,000.00	203,000.00
MARATHON PETROLEUM CORP	3.5	3/1/2016	300,000.00	307,423.20
MARKWEST ENERGY PART/FIN	6.5	8/15/2021	250,000.00	257,500.00
MARSH + MCLENNAN COS INC	2.35	9/10/2019	100,000.00	100,146.30
MASCO CORP	5.95	3/15/2022	250,000.00	277,500.00
MCKESSON CORP	5.7	3/1/2017	100,000.00	108,598.60
MERITOR INC	6.75	6/15/2021	300,000.00	313,500.00
MERITOR INC	6.25	2/15/2024	200,000.00	203,000.00
MET LIFE GLOB FUNDING I	1.3	4/10/2017	250,000.00	249,584.00
MGM RESORTS INTL	6.625	12/15/2021	340,000.00	357,000.00
MONSANTO CO	4.2	7/15/2034	100,000.00	104,200.00
MORGAN STANLEY	5	11/24/2025	250,000.00	266,778.75
MORGAN STANLEY	2.375	7/23/2019	175,000.00	174,354.60
MORGAN STANLEY	4.35	9/8/2026	350,000.00	352,091.25
MORGAN STANLEY	5.5	7/28/2021	300,000.00	340,464.30
MORGAN STANLEY	6.25	8/28/2017	500,000.00	555,432.00
MORGAN STANLEY	5.5	7/24/2020	750,000.00	846,170.25
MORGAN STANLEY	4.75	3/22/2017	500,000.00	532,596.50
MYLAN INC/PA	1.35	11/29/2016	500,000.00	497,539.00
MYLAN INC/PA	7.875	7/15/2020	250,000.00	266,298.75
NABORS INDUSTRIES INC	2.35	9/15/2016	200,000.00	197,827.60
NASDAQ OMX GROUP	5.25	1/16/2018	500,000.00	544,220.50
NBCUNIVERSAL ENTERPRISE	1.974	4/15/2019	100,000.00	99,015.60
NETAPP INC	2	12/15/2017	375,000.00	377,100.00
NEW GOLD INC	6.25	11/15/2022	400,000.00	392,000.00
NEWCREST FINANCE PTY LTD	4.2	10/1/2022	250,000.00	225,563.75
NEXTERA ENERGY CAPITAL	4.5	6/1/2021	500,000.00	542,659.50
NIELSEN FINANCE LLC/CO	4.5	10/1/2020	325,000.00	326,625.00
NORFOLK SOUTHERN CORP	3.95	10/1/2042	100,000.00	98,083.70
NORFOLK SOUTHERN CORP	5.75	4/1/2018	500,000.00	561,112.00
NORTHWESTERN MUTUAL LIFE	6.063	3/30/2040	500,000.00	646,310.50
NXP BV/NXP FUNDING LLC	5.75	3/15/2023	200,000.00	210,500.00
O REILLY AUTOMOTIVE INC	4.875	1/14/2021	300,000.00	329,388.30
OASIS PETROLEUM INC	6.875	3/15/2022	200,000.00	182,000.00
ODEBRECHT FINANCE LTD	7.125	6/26/2042	1,000,000.00	845,000.00
ODEBRECHT FINANCE LTD	4.375	4/25/2025	300,000.00	259,500.00
ODEBRECHT FINANCE LTD	5.25	6/27/2029	100,000.00	87,450.00
ODEBRECHT FINANCE LTD	7.125	6/26/2042	200,000.00	167,500.00
OI SA	5.75	2/10/2022	500,000.00	460,000.00
ONTARIO (PROVINCE OF)	4	10/7/2019	300,000.00	328,101.00
ORBITAL ATK INC	5.25	10/1/2021	250,000.00	251,875.00
OWENS CORNING	4.2	12/15/2022	200,000.00	202,975.80
PACIFIC RUBIALES ENERGY	5.125	3/28/2023	200,000.00	157,500.00
PACIFIC RUBIALES ENERGY	5.625	1/19/2025	1,131,000.00	865,215.00
PACKAGING CORP OF AMERIC	3.65	9/15/2024	100,000.00	98,439.00
PARKER HANNIFIN CORP	4.2	11/21/2034	100,000.00	105,721.20
PARTY CITY HOLDINGS INC	8.875	8/1/2020	220,000.00	234,850.00
PENERBANGAN MALAYSIA BD	5.625	3/15/2016	1,500,000.00	1,574,819.85
PENSKE TRUCK LEASING/PTL	2.5	6/15/2019	100,000.00	99,390.20
PENSKE TRUCK LEASING/PTL	3.375	3/15/2018	250,000.00	258,099.75
PENSKE TRUCK LEASING/PTL	3.75	5/11/2017	300,000.00	313,532.40
PENTAIR FINANCE SA	2.65	12/1/2019	100,000.00	98,970.80
PENTAIR FINANCE SA	1.35	12/1/2015	100,000.00	100,164.40
PERNOD RICARD SA	4.45	1/15/2022	750,000.00	803,008.50
PERRIGO CO PLC	1.3	11/8/2016	150,000.00	149,343.15

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
PERTAMINA PERSERO PT	6	5/3/2042	500,000.00	488,730.00
PERTAMINA PERSERO PT	6.5	5/27/2041	500,000.00	512,500.00
PERUSAHAAN LISTRIK NEGAR	5.25	10/24/2042	500,000.00	451,875.00
PERUSAHAAN LISTRIK NEGAR	5.5	11/22/2021	250,000.00	260,000.00
PETROBRAS GLOBAL FINANCE	6.875	1/20/2040	300,000.00	278,400.00
PETROBRAS GLOBAL FINANCE	5.375	1/27/2021	500,000.00	462,250.00
PETROBRAS GLOBAL FINANCE	5.375	1/27/2021	1,000,000.00	926,570.00
PETROLEOS DE VENEZUELA S	5.25	4/12/2017	2,062,000.00	948,520.00
PETROLEOS DE VENEZUELA S	9.75	5/17/2035	110,000.00	48,950.00
PETROLEOS DE VENEZUELA S	6	11/15/2026	800,000.00	292,000.00
PETROLEOS DE VENEZUELA S	6	5/16/2024	700,000.00	265,997.41
PETROLEOS MEXICANOS	6.625	6/15/2038	500,000.00	570,000.00
PETROLEOS MEXICANOS	4.875	1/24/2022	700,000.00	731,500.00
PETROLEOS MEXICANOS	5.5	6/27/2044	500,000.00	510,000.00
PETROLEOS MEXICANOS	5.5	1/21/2021	1,550,000.00	1,677,875.00
PETROLEOS MEXICANOS	6.5	6/2/2041	1,000,000.00	1,145,000.00
PETROLEOS MEXICANOS	6.5	6/2/2041	500,000.00	573,750.00
PETROLEUM GEO SERVICES	7.375	12/15/2018	300,000.00	250,500.00
PHILLIPS 66	4.65	11/15/2034	200,000.00	204,999.60
PINNACLE ENTERTAINMENT	7.5	4/15/2021	450,000.00	469,120.50
PINNACLE ENTERTAINMENT	7.75	4/1/2022	100,000.00	104,000.00
PINNACLE ENTERTAINMENT	8.75	5/15/2020	350,000.00	368,375.00
PINNACLE FOODS FINANCE L	4.875	5/1/2021	150,000.00	146,250.00
PORT AUTH OF NEW YORK NEW JE	4.458	10/1/2062	500,000.00	530,715.00
POST APARTMENT HOMES LP	3.375	12/1/2022	225,000.00	221,709.38
POWER SECTOR ASSETS + LI	7.25	5/27/2019	1,300,000.00	1,553,500.00
POWER SECTOR ASSETS + LI	7.39	12/2/2024	500,000.00	651,250.00
PPG INDUSTRIES INC	3.6	11/15/2020	360,000.00	374,617.44
PPL CAPITAL FUNDING INC	3.5	12/1/2022	450,000.00	455,772.15
PRECISION CASTPARTS CORP	1.25	1/15/2018	150,000.00	148,200.00
PRIDE INTERNATIONAL INC	6.875	8/15/2020	160,000.00	179,515.52
PROGRESSIVE CORP	4.35	4/25/2044	250,000.00	270,654.75
PROVINCE OF QUEBEC	2.75	8/25/2021	500,000.00	510,155.00
PRUDENTIAL FINANCIAL INC	5.375	6/21/2020	500,000.00	564,309.50
PUGET ENERGY INC	6.5	12/15/2020	200,000.00	235,038.20
PUGET ENERGY INC	6	9/1/2021	500,000.00	584,923.50
PVH CORP	4.5	12/15/2022	200,000.00	197,500.00
RANGE RESOURCES CORP	6.75	8/1/2020	250,000.00	260,000.00
REGENCY ENERGY PARTNERS	5.5	4/15/2023	200,000.00	193,000.00
REGENCY ENERGY PARTNERS	4.5	11/1/2023	200,000.00	183,500.00
REGIONS FINANCIAL CORP	2	5/15/2018	400,000.00	396,075.60
RENT A CENTER INC	4.75	5/1/2021	150,000.00	129,000.00
REP OF ANGOLA	7	8/16/2019	250,000.00	245,000.00
REPUBLIC OF ARGENTINA	2.5	12/31/2038	2,500,000.00	1,275,000.00
REPUBLIC OF ARGENTINA	7	10/3/2015	250,000.00	243,479.18
REPUBLIC OF ARGENTINA	8.75	6/2/2017	700,000.00	630,000.00
REPUBLIC OF ARGENTINA	8.28	12/31/2033	736,069.95	633,020.16
REPUBLIC OF AZERBAIJAN	4.75	3/18/2024	300,000.00	295,500.00
REPUBLIC OF CHILE	2.25	10/30/2022	500,000.00	480,500.00
REPUBLIC OF CHILE	3.875	8/5/2020	600,000.00	645,000.00
REPUBLIC OF COLOMBIA	8.125	5/21/2024	700,000.00	929,250.00
REPUBLIC OF COLOMBIA	7.375	1/27/2017	2,000,000.00	2,215,000.00
REPUBLIC OF COLOMBIA	7.375	9/18/2037	2,000,000.00	2,690,000.00
REPUBLIC OF COLOMBIA	6.125	1/18/2041	1,500,000.00	1,792,500.00
REPUBLIC OF COLOMBIA	2.625	3/15/2023	500,000.00	464,250.00
REPUBLIC OF COLOMBIA	4.375	7/12/2021	300,000.00	317,250.00
REPUBLIC OF COLOMBIA	4.375	7/12/2021	500,000.00	528,750.00
REPUBLIC OF COSTA RICA	7	4/4/2044	500,000.00	491,250.00
REPUBLIC OF ECUADOR	7.95	6/20/2024	700,000.00	598,500.00
REPUBLIC OF EL SALVADOR	8.25	4/10/2032	1,017,000.00	1,167,007.50
REPUBLIC OF EL SALVADOR	7.75	1/24/2023	450,000.00	504,000.00
REPUBLIC OF EL SALVADOR	7.65	6/15/2035	250,000.00	267,500.00
REPUBLIC OF EL SALVADOR	7.375	12/1/2019	300,000.00	333,750.00
REPUBLIC OF GHANA	8.5	10/4/2017	800,000.00	794,000.00
REPUBLIC OF GHANA	7.875	8/7/2023	200,000.00	183,000.00
REPUBLIC OF INDONESIA	6.875	1/17/2018	500,000.00	562,500.00
REPUBLIC OF INDONESIA	11.625	3/4/2019	1,000,000.00	1,322,500.00
REPUBLIC OF INDONESIA	11.625	3/4/2019	1,000,000.00	1,322,500.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REPUBLIC OF INDONESIA	5.875	3/13/2020	1,250,000.00	1,378,125.00
REPUBLIC OF INDONESIA	3.375	4/15/2023	200,000.00	188,000.00
REPUBLIC OF INDONESIA	6.75	1/15/2044	1,950,000.00	2,398,500.00
REPUBLIC OF INDONESIA	4.875	5/5/2021	900,000.00	947,250.00
REPUBLIC OF INDONESIA	5.25	1/17/2042	800,000.00	804,000.00
REPUBLIC OF INDONESIA	3.75	4/25/2022	1,100,000.00	1,078,000.00
REPUBLIC OF KAZAKHSTAN	3.875	10/14/2024	1,100,000.00	1,023,000.00
REPUBLIC OF KENYA	6.875	6/24/2024	200,000.00	208,500.00
REPUBLIC OF KENYA	5.875	6/24/2019	200,000.00	202,500.00
REPUBLIC OF LATVIA	2.75	1/12/2020	1,000,000.00	983,760.30
REPUBLIC OF LATVIA	5.25	2/22/2017	1,000,000.00	1,073,304.80
REPUBLIC OF LITHUANIA	7.375	2/11/2020	1,750,000.00	2,105,932.50
REPUBLIC OF LITHUANIA	6.125	3/9/2021	1,000,000.00	1,171,350.00
REPUBLIC OF NAMIBIA	5.5	11/3/2021	500,000.00	525,000.00
REPUBLIC OF NIGERIA	6.375	7/12/2023	200,000.00	197,000.00
REPUBLIC OF PANAMA	9.375	1/16/2023	500,000.00	683,750.00
REPUBLIC OF PANAMA	7.125	1/29/2026	1,700,000.00	2,193,000.00
REPUBLIC OF PANAMA	6.7	1/26/2036	2,342,000.00	3,027,035.00
REPUBLIC OF PANAMA	5.2	1/30/2020	1,500,000.00	1,653,750.00
REPUBLIC OF PANAMA	6.7	1/26/2036	100,000.00	129,250.00
REPUBLIC OF PARAGUAY	4.625	1/25/2023	150,000.00	152,250.00
REPUBLIC OF PERU	7.35	7/21/2025	1,850,000.00	2,451,250.00
REPUBLIC OF PERU	7.125	3/30/2019	950,000.00	1,123,375.00
REPUBLIC OF PERU	5.625	11/18/2050	500,000.00	586,250.00
REPUBLIC OF PHILIPPINES	9.5	2/2/2030	350,000.00	566,125.00
REPUBLIC OF PHILIPPINES	6.375	1/15/2032	1,000,000.00	1,305,000.00
REPUBLIC OF PHILIPPINES	8.375	6/17/2019	500,000.00	634,375.00
REPUBLIC OF PHILIPPINES	6.375	10/23/2034	1,000,000.00	1,338,750.00
REPUBLIC OF PHILIPPINES	4.2	1/21/2024	1,500,000.00	1,618,125.00
REPUBLIC OF PHILIPPINES	4	1/15/2021	2,134,000.00	2,304,720.00
REPUBLIC OF PHILIPPINES	5.5	3/30/2026	200,000.00	236,750.00
REPUBLIC OF POLAND	6.375	7/15/2019	2,650,000.00	3,105,800.00
REPUBLIC OF POLAND	3	3/17/2023	1,000,000.00	993,578.70
REPUBLIC OF POLAND	5.125	4/21/2021	1,400,000.00	1,575,126.00
REPUBLIC OF POLAND	4	1/22/2024	200,000.00	212,250.00
REPUBLIC OF POLAND	4	1/22/2024	200,000.00	212,250.00
REPUBLIC OF SENEGAL	6.25	7/30/2024	325,000.00	311,337.00
REPUBLIC OF SERBIA	6.75	11/1/2024	257,470.16	261,332.21
REPUBLIC OF SERBIA	5.25	11/21/2017	200,000.00	204,000.00
REPUBLIC OF SERBIA	4.875	2/25/2020	400,000.00	399,500.00
REPUBLIC OF SERBIA	5.875	12/3/2018	250,000.00	259,387.50
REPUBLIC OF SERBIA	7.25	9/28/2021	1,700,000.00	1,899,750.00
REPUBLIC OF SLOVENIA	5.5	10/26/2022	1,000,000.00	1,102,102.90
REPUBLIC OF SLOVENIA	5.25	2/18/2024	700,000.00	769,893.67
REPUBLIC OF SOUTH AFRICA	5.875	5/30/2022	800,000.00	898,000.00
REPUBLIC OF SOUTH AFRICA	6.875	5/27/2019	500,000.00	571,875.00
REPUBLIC OF SOUTH AFRICA	5.875	9/16/2025	1,200,000.00	1,350,000.00
REPUBLIC OF SOUTH AFRICA	5.5	3/9/2020	1,800,000.00	1,966,500.00
REPUBLIC OF SOUTH AFRICA	4.665	1/17/2024	1,200,000.00	1,240,500.00
REPUBLIC OF SOUTH AFRICA	5.375	7/24/2044	250,000.00	263,750.00
REPUBLIC OF SRI LANKA	6.25	10/4/2020	2,050,000.00	2,137,125.00
REPUBLIC OF SRI LANKA	6.25	7/27/2021	200,000.00	209,000.00
REPUBLIC OF SRI LANKA	5.125	4/11/2019	1,000,000.00	1,010,000.00
REPUBLIC OF TRINIDAD + T	4.375	1/16/2024	200,000.00	211,500.00
REPUBLIC OF TURKEY	7.25	3/15/2015	300,000.00	303,000.00
REPUBLIC OF TURKEY	7	6/5/2020	1,500,000.00	1,745,625.00
REPUBLIC OF TURKEY	6.875	3/17/2036	1,200,000.00	1,489,500.00
REPUBLIC OF TURKEY	7	3/11/2019	500,000.00	572,500.00
REPUBLIC OF TURKEY	7.5	7/14/2017	1,000,000.00	1,118,750.00
REPUBLIC OF TURKEY	6	1/14/2041	750,000.00	853,125.00
REPUBLIC OF TURKEY	5.75	3/22/2024	600,000.00	670,500.00
REPUBLIC OF TURKEY	6.625	2/17/2045	1,000,000.00	1,236,250.00
REPUBLIC OF TURKEY	5.75	3/22/2024	300,000.00	335,250.00
REPUBLIC OF TURKEY	7.5	7/14/2017	200,000.00	223,250.00
REPUBLIC OF VENEZUELA	9.25	9/15/2027	500,000.00	236,250.00
REPUBLIC OF VENEZUELA	7.65	4/21/2025	775,000.00	335,187.50
REPUBLIC OF VENEZUELA	5.75	2/26/2016	1,500,000.00	960,000.00
REPUBLIC OF VENEZUELA	9	5/7/2023	700,000.00	318,500.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REPUBLIC OF ZAMBIA	8.5	4/14/2024	300,000.00	329,250.00
REPUBLICA ORIENT URUGUAY	8	11/18/2022	817,594.00	1,079,224.08
REPUBLICA ORIENT URUGUAY	7.625	3/21/2036	700,000.00	959,000.00
REPUBLICA ORIENT URUGUAY	6.875	9/28/2025	400,000.00	499,000.00
REPUBLICA ORIENT URUGUAY	4.125	11/20/2045	300,000.00	270,750.00
REPUBLICA ORIENT URUGUAY	4.5	8/14/2024	500,000.00	528,750.00
REYNOLDS GRP ISS/REYNOLD	9.875	8/15/2019	100,000.00	106,000.00
REYNOLDS GRP ISS/REYNOLD	7.875	8/15/2019	300,000.00	316,125.00
RFCSF STRIP PRINCIPAL	0	10/15/2019	34,100,000.00	31,006,789.00
RITE AID CORP	6.75	6/15/2021	300,000.00	309,750.00
ROCHE HOLDING INC	3.35	9/30/2024	200,000.00	205,841.40
ROCK TENN CO	4.9	3/1/2022	285,000.00	306,143.87
ROMANIA	4.375	8/22/2023	350,000.00	368,375.00
ROMANIA	6.75	2/7/2022	1,200,000.00	1,441,500.00
ROMANIA	4.875	1/22/2024	1,550,000.00	1,693,375.00
ROMANIA	6.125	1/22/2044	250,000.00	303,437.50
ROPER INDUSTRIES INC	1.85	11/15/2017	175,000.00	175,212.63
ROSETTA RESOURCES INC	5.875	6/1/2024	200,000.00	178,000.00
ROWAN COMPANIES INC	5	9/1/2017	500,000.00	521,000.00
ROYAL BK SCOTLND GRP PLC	6.125	12/15/2022	50,000.00	54,420.30
ROYAL BK SCOTLND GRP PLC	5.125	5/28/2024	300,000.00	305,157.30
ROYAL BK SCOTLND GRP PLC	6	12/19/2023	200,000.00	216,479.60
ROYAL BK SCOTLND GRP PLC	1.875	3/31/2017	500,000.00	499,604.00
ROYAL BK SCOTLND GRP PLC	5.125	5/28/2024	150,000.00	152,578.65
RUSSIAN FEDERATION	7.5	3/31/2030	2,620,000.03	2,715,630.03
RUSSIAN FEDERATION	5	4/29/2020	750,000.00	698,437.50
SABINE PASS LIQUEFACTION	5.625	2/1/2021	350,000.00	343,875.00
SABMILLER HOLDINGS INC	4.95	1/15/2042	150,000.00	168,975.45
SABMILLER HOLDINGS INC	3.75	1/15/2022	150,000.00	156,556.50
SALLY HOLDINGS/SALLY CAP	5.75	6/1/2022	280,000.00	293,300.00
SALLY HOLDINGS/SALLY CAP	6.875	11/15/2019	550,000.00	584,375.00
SANTANDER UK PLC	5	11/7/2023	200,000.00	211,239.20
SBA COMMUNICATIONS CORP	5.625	10/1/2019	100,000.00	102,250.00
SBA COMMUNICATIONS CORP	4.875	7/15/2022	300,000.00	288,750.00
SCHLUMBERGER INVESTMENT	3.3	9/14/2021	500,000.00	513,175.50
SEALED AIR CORP	5.25	4/1/2023	300,000.00	306,000.00
SEALED AIR CORP	5.25	4/1/2023	100,000.00	102,000.00
SEMPRA ENERGY	2.875	10/1/2022	200,000.00	196,597.60
SENSATA TECHNOLOGIES BV	5.625	11/1/2024	200,000.00	207,500.00
SENSATA TECHNOLOGIES BV	6.5	5/15/2019	550,000.00	570,625.00
SERVICEMASTER COMPANY LL	7	8/15/2020	130,000.00	134,550.00
SES GLOBAL AMERICAS HLDG	2.5	3/25/2019	250,000.00	248,743.75
SEVENTY SEVEN ENERGY INC	6.5	7/15/2022	250,000.00	146,250.00
SEVENTY SEVEN OPERATING	6.625	11/15/2019	330,000.00	250,800.00
SHELL INTERNATIONAL FIN	5.5	3/25/2040	200,000.00	243,541.20
SILGAN HOLDINGS INC	5	4/1/2020	585,000.00	593,775.00
SIMON PROPERTY GROUP LP	1.5	2/1/2018	500,000.00	496,830.00
SINCLAIR TELEVISION GROU	5.625	8/1/2024	100,000.00	96,750.00
SOC QUIMICA Y MINERA DE	5.5	4/21/2020	500,000.00	541,209.00
SOCIALIST REP OF VIETNAM	6.75	1/29/2020	1,800,000.00	2,011,500.00
SOCIALIST REP OF VIETNAM	4.8	11/19/2024	300,000.00	308,625.00
SOUTHERN POWER CO	5.15	9/15/2041	500,000.00	580,596.50
SPRINT COMMUNICATIONS	9	11/15/2018	200,000.00	227,480.00
SPRINT COMMUNICATIONS	7	3/1/2020	450,000.00	486,000.00
SPRINT COMMUNICATIONS	7	8/15/2020	200,000.00	200,000.00
SPRINT COMMUNICATIONS	6	11/15/2022	500,000.00	460,000.00
SPRINT COMMUNICATIONS	8.375	8/15/2017	200,000.00	215,750.00
SPRINT CORP	7.25	9/15/2021	250,000.00	247,812.50
STANDARD CHARTERED PLC	5.7	3/26/2044	125,000.00	130,024.13
STANDARD PACIFIC CORP	6.25	12/15/2021	500,000.00	512,500.00
STATOIL ASA	3.15	1/23/2022	500,000.00	504,707.00
STEEL DYNAMICS INC	7.625	3/15/2020	351,000.00	365,917.50
SUBURBAN PROPANE PARTNRS	5.5	6/1/2024	250,000.00	241,250.00
SUNGARD DATA SYSTEMS INC	6.625	11/1/2019	200,000.00	202,000.00
SUNTORY HOLDINGS LTD	1.65	9/29/2017	600,000.00	598,186.80
SYNCHRONY FINANCIAL	4.25	8/15/2024	250,000.00	256,532.25
SYSCO CORPORATION	4.35	10/2/2034	200,000.00	215,317.20
T MOBILE USA INC	6.5	1/15/2024	250,000.00	256,250.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
T MOBILE USA INC	6.625	11/15/2020	300,000.00	305,250.00
TELECOM ITALIA CAPITAL	6.999	6/4/2018	100,000.00	111,000.00
TELECOM ITALIA CAPITAL	7.175	6/18/2019	200,000.00	229,000.00
TELEFONICA EMISIONES SAU	5.462	2/16/2021	400,000.00	445,996.80
TELEFONICA MOVILES CHILE	2.875	11/9/2015	500,000.00	505,536.50
TEMASEK FINANCIAL I LTD	2.375	1/23/2023	250,000.00	243,023.00
TENET HEALTHCARE CORP	5	3/1/2019	250,000.00	250,312.50
THERMO FISHER SCIENTIFIC	2.4	2/1/2019	250,000.00	250,372.75
TIAA ASSET MGMT FIN LLC	2.95	11/1/2019	100,000.00	100,193.50
TIME WARNER CABLE INC	4	9/1/2021	150,000.00	159,643.80
TIME WARNER CABLE INC	5.5	9/1/2041	150,000.00	174,288.45
TIME WARNER CABLE INC	5.85	5/1/2017	200,000.00	218,309.80
TIME WARNER INC	7.625	4/15/2031	500,000.00	697,067.50
TRANS CANADA PIPELINES	2.5	8/1/2022	200,000.00	188,408.20
TRANSALTA CORP	1.9	6/3/2017	50,000.00	49,788.25
TRANSCONT GAS PIPE LINE	5.4	8/15/2041	100,000.00	108,236.30
TRANSDIGM INC	5.5	10/15/2020	275,000.00	268,812.50
TRW AUTOMOTIVE INC	4.45	12/1/2023	150,000.00	150,750.00
TRW AUTOMOTIVE INC	4.5	3/1/2021	300,000.00	301,500.00
TYCO ELECTRONICS GROUP S	3.45	8/1/2024	100,000.00	101,930.50
UBS COMMERCIAL MORTGAGE TRUST	3.4	5/10/2045	2,000,000.00	2,073,332.60
UKRAINE GOVERNMENT	6.75	11/14/2017	400,000.00	240,000.00
UKRAINE GOVERNMENT	9.25	7/24/2017	700,000.00	423,500.00
UKRAINE GOVERNMENT	7.75	9/23/2020	700,000.00	413,000.00
UKRAINE GOVERNMENT	6.25	6/17/2016	1,000,000.00	625,375.50
UNION PACIFIC CORP	4.15	1/15/2045	100,000.00	104,221.70
UNION PACIFIC CORP	2.75	4/15/2023	250,000.00	248,001.25
UNITED MEXICAN STATES	6.75	9/27/2034	481,000.00	631,312.50
UNITED MEXICAN STATES	5.625	1/15/2017	500,000.00	538,000.00
UNITED MEXICAN STATES	6.05	1/11/2040	1,300,000.00	1,592,500.00
UNITED MEXICAN STATES	4	10/2/2023	50,000.00	52,500.00
UNITED MEXICAN STATES	5.55	1/21/2045	475,000.00	553,375.00
UNITED MEXICAN STATES	3.625	3/15/2022	1,200,000.00	1,228,200.00
UNITED MEXICAN STATES	4.75	3/8/2044	750,000.00	785,625.00
UNITED MEXICAN STATES	4	10/2/2023	500,000.00	518,750.00
UNITED MEXICAN STATES	5.95	3/19/2019	500,000.00	565,750.00
UNITED RENTALS NORTH AM	5.75	7/15/2018	200,000.00	208,500.00
UNITED RENTALS NORTH AM	7.625	4/15/2022	200,000.00	219,900.00
UNITED RENTALS NORTH AM	8.375	9/15/2020	200,000.00	214,500.00
UNITED STATES TREAS INFLATION INDEXED BDS	3.625	4/15/2028	8,346,205.35	11,503,407.91
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	4/15/2018	17,462,740.00	17,402,668.17
UNITED STATES TREAS INFLATION INDEXED BDS	2.375	1/15/2025	6,132,316.96	7,215,038.84
UNITED STATES TREAS INFLATION INDEXED BDS	1.625	1/15/2015	4,974,240.00	4,965,684.31
UNITED STATES TREAS INFLATION INDEXED BDS	2	1/15/2026	3,488,614.92	4,006,988.21
UNITED STATES TREAS INFLATION INDEXED BDS	2.5	7/15/2016	106,996.89	111,544.26
UNITED STATES TREAS INFLATION INDEXED BDS	2.375	1/15/2017	3,651,303.46	3,831,020.62
UNITED STATES TREAS INFLATION INDEXED BDS	2.375	1/15/2027	6,001,513.62	7,198,995.63
UNITED STATES TREAS INFLATION INDEXED BDS	2.625	7/15/2017	108,840.55	116,714.08
UNITED STATES TREAS INFLATION INDEXED BDS	1.625	1/15/2018	1,921,180.80	2,012,744.28
UNITED STATES TREAS INFLATION INDEXED BDS	2.125	1/15/2019	6,364,857.35	6,848,204.62
UNITED STATES TREAS INFLATION INDEXED BDS	2.5	1/15/2029	3,046,947.35	3,792,017.39
UNITED STATES TREAS INFLATION INDEXED BDS	1.875	7/15/2019	1,395,672.95	1,500,125.11
UNITED STATES TREAS INFLATION INDEXED BDS	1.375	1/15/2020	5,490,350.00	5,770,851.98
UNITED STATES TREAS INFLATION INDEXED BDS	1.125	1/15/2021	8,683,840.00	9,037,967.00
UNITED STATES TREAS INFLATION INDEXED BDS	2.125	2/15/2041	5,421,500.00	7,103,032.44
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	4/15/2016	7,530,320.00	7,506,750.10
UNITED STATES TREAS INFLATION INDEXED BDS	0.625	7/15/2021	5,267,750.00	5,345,133.25
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	1/15/2022	13,638,560.00	13,295,413.83
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	4/15/2017	12,022,560.00	12,033,861.21
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	7/15/2022	9,293,130.00	9,069,537.29
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	1/15/2023	8,229,760.00	7,972,580.00
UNITED STATES TREAS INFLATION INDEXED BDS	3.375	4/15/2032	2,583,214.56	3,675,423.51
UNITED STATES TREASURY N/B	2.25	11/15/2024	115,000.00	115,772.69
UNITED STATES TREASURY N/B	0.5	4/15/2015	7,998,610.00	7,893,588.25
UNITED STATES TREASURY N/B	0.125	4/15/2016	12,371,240.00	12,332,518.02
UNITED STATES TREASURY N/B	0.625	11/30/2017	20,000,000.00	19,735,200.60
UNITED STATES TRES SC STRP INT	0	2/15/2021	18,500,000.00	16,428,000.56
UNITED STATES TRES SC STRP INT	0	8/15/2016	5,500,000.00	5,450,940.11

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
UNITED STATES TRES SC STRP INT	0	5/15/2040	1,500,000.00	734,729.97
UNITED STATES TRES SC STRP INT	0	2/15/2037	5,000,000.00	2,757,250.00
UNITEDHEALTH GROUP INC	2.875	12/15/2021	200,000.00	202,275.60
UNIV OF TEXAS TX PERMANENT UNI	5.262	7/1/2039	500,000.00	628,520.00
UNIVISION COMMUNICATIONS	6.875	5/15/2019	580,000.00	603,925.00
UNIVISION COMMUNICATIONS	7.875	11/1/2020	300,000.00	319,500.00
UNIVISION COMMUNICATIONS	8.5	5/15/2021	250,000.00	266,250.00
VALE OVERSEAS LIMITED	6.875	11/21/2036	100,000.00	105,419.00
VALERO ENERGY CORP	7.5	4/15/2032	155,000.00	194,772.54
VERIZON COMMUNICATIONS	6.4	9/15/2033	328,000.00	404,024.82
VERIZON COMMUNICATIONS	3.65	9/14/2018	200,000.00	211,345.40
VERIZON COMMUNICATIONS	5.012	8/21/2054	125,000.00	129,318.63
VERIZON COMMUNICATIONS	4.862	8/21/2046	479,000.00	492,041.73
VERIZON COMMUNICATIONS	4.4	11/1/2034	400,000.00	397,592.40
VERIZON COMMUNICATIONS	3.5	11/1/2021	250,000.00	255,573.50
VERIZON COMMUNICATIONS	4.75	11/1/2041	100,000.00	102,517.00
VIACOM INC	4.25	9/1/2023	500,000.00	515,550.00
VIRGINIA ELEC + POWER CO	4.45	2/15/2044	200,000.00	218,462.00
VIRGINIA ELEC + POWER CO	2.95	1/15/2022	500,000.00	504,946.50
VOLKSWAGEN INTL FIN NV	2.375	3/22/2017	500,000.00	509,320.00
VOTORANTIM CIMENTOS SA	7.25	4/5/2041	300,000.00	309,000.00
VOYA FINANCIAL INC	5.5	7/15/2022	284,000.00	320,810.94
WAL MART STORES INC	5	10/25/2040	200,000.00	236,282.20
WAL MART STORES INC	5.625	4/1/2040	100,000.00	127,242.70
WALT DISNEY COMPANY/THE	4.125	12/1/2041	300,000.00	316,561.20
WATCO COS LLC/FINANCE CO	6.375	4/1/2023	100,000.00	99,000.00
WELLS FARGO + COMPANY	5.375	11/2/2043	250,000.00	284,428.25
WELLS FARGO + COMPANY	5.606	1/15/2044	341,000.00	401,429.29
WESTAR ENERGY INC	4.125	3/1/2042	500,000.00	522,533.50
WESTERN GAS PARTNERS	4	7/1/2022	25,000.00	25,340.05
WHEELS SPV LLC	1.46	3/20/2023	2,250,000.00	2,247,192.90
WILLIAM CARTER	5.25	8/15/2021	720,000.00	741,600.00
WILLIAMS PARTNERS/ACMP	6.125	7/15/2022	100,000.00	106,250.00
WILLIAMS PARTNERS/ACMP	5.875	4/15/2021	200,000.00	208,500.00
WILLIAMS PARTNERS/ACMP	4.875	5/15/2023	250,000.00	253,750.00
WILLIS NORTH AMERICA INC	6.2	3/28/2017	400,000.00	432,664.80
WINDSTREAM CORP	7.5	6/1/2022	300,000.00	299,250.00
WINDSTREAM CORP	7.75	10/15/2020	300,000.00	309,000.00
WM WRIGLEY JR CO	2.9	10/21/2019	250,000.00	253,233.25
WOLVERINE WORLD WIDE	6.125	10/15/2020	200,000.00	210,000.00
WYNN LAS VEGAS LLC/CORP	7.75	8/15/2020	500,000.00	532,615.00
ZIMMER HOLDINGS INC	5.75	11/30/2039	500,000.00	605,478.50

#### FIXED INCOME - EXTERNALLY MANAGED FUNDS

EATON VANCE HIGH YIELD FUND	28,034,490.42
GOLDMAN SACHS HIGH YIELD FUND	24,363,635.48
NCRAM HIGH YIELD FUND	35,135,643.44
STONE HARBOR HIGH YIELD FUND	38,192,671.22
U.S. AGGREGATE BOND INDEX	9,696,405.03
WELLINGTON EMERGING MARKET FUND	25,387,859.39

#### TOTAL FIXED INCOME

813,506,462.97

## ALTERNATIVE ASSETS

Individual holdings may include multiple alternative investment vehicles.

#### PRIVATE EQUITY

4D GLOBAL ENERGY INVSTMNTS PLC	2,226,150.76
ADVENT INTL GPE VII B LP	3,474,693.04
ALPHA PRIVATE EQUITY FUND VI	2,693,814.33
APOLLO EPF II, LP	2,513,376.22
APOLLO INVESTMENT FUND VI LP	3,646,074.89

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
APOLLO INVESTMENT FUND VII LP				1,642,244.78
APOLLO INVESTMENT FUND VIII LP				905,417.71
ARES CORP OPPORTUNITIES IV LP				24,141,849.98
ARES CORP OPPORTUNITY FUND II				1,297,039.93
ARES CORP OPPS FUND III				6,859,767.38
ARSENAL CAPITAL PARTNERS I				52,940.38
ARSENAL CAPITAL PARTNERS II				61,093,508.28
ARSENAL CAPITAL PARTNERS III				19,516,558.09
BAIN CAPITAL EUROPE FUND III				5,296,153.40
BAIN CAPITAL FUND IX LP				2,720,945.40
BAIN CAPITAL FUND VIII				1,291,133.84
BAIN CAPITAL FUND X				8,403,249.74
BAIN CAPITAL FUND XI				1,209,509.85
BAIN CAPITAL IX COINVESTMENT				1,056,023.70
BAIN CAPITAL VIII COINVESTMENT				391,552.50
BAIN CAPITAL X COINVESTMENT				402,397.20
BERKSHIRE FUND VIII LP				14,840,620.46
BERKSHIRE PARTNERS VII				2,073,743.32
BESSEMER PARTNERSHIP VII INSTI				1,409,897.59
BESSEMER VENTURE PTR VIII INST				2,958,268.60
BG SPECIAL SITUATIONS LP				32,765,595.36
BLACKSTONE CAP PARTNERS VI				3,169,591.93
BLACKSTONE CAPITAL PARTNERS IV				2,877,671.98
BLACKSTONE CAPITAL PARTNERS V				13,948,831.26
BLACKSTONE STRATEGIC CAPITAL HOLDINGS				2,228,513.88
CADUCEUS PRIVATE INV III LP				2,725,762.86
CADUCEUS PRIVATE INV IV LP				5,411,728.26
CANAAN EQUITY PARTNERS VII				9,194,088.10
CANAAN PARTNERS IX LP				2,760,981.25
CANAAN VIII LP				5,493,195.98
CHARLESBANK EQUITY FUND VI				2,060,899.23
CHARLESBANK EQUITY FUND VII LP				7,459,814.66
CLAREMONT CREEK VENTURES II				3,471,038.44
CLAREMONT CREEK VENTURES LP				2,015,847.99
CLYDE BLOWERS CAPITAL III				2,698,276.58
DARWIN VENTURE CAPITAL FUNDS				1,020,887.89
DARWIN VENTURE CPTAL FND II LP				3,204,972.37
DCM IV				1,001,445.45
DCM V				3,479,367.15
DCM VI LP				3,775,063.96
EQT VI, LP				4,623,822.17
EQUITY DISTRIBUTIONS				1,698,677.95
EURO CHOICE IV				2,669,140.80
FLEXPOINT FORD FUND II LP				2,188,378.83
FOUNTAINVEST CHINA GROWTH PARTNERS				3,417,228.92
FOUNTAINVEST CHINA GRTH CAP II				19,167,673.63
FRANCISCO PARTNERS III				4,028,585.10
GENSTAR CAPITAL PARTNERS IV				1,239,996.10
GENSTAR CAPITAL PARTNERS V				17,641,496.75
GENSTAR CAPITAL PARTNERS VI				3,128,964.01
GGV CAPITAL IV				6,551,145.28
GGV CAPITAL V				1,160,445.04
GLENCOE CAP INSTL PARTNERS III				70,335.21
GRANITE GLOBAL VENTURES II LP				3,035,127.70
GRANITE GLOBAL VENTURES III				7,973,723.97
H.I.G BAYSIDE II				1,994,249.73
HIG CAPITAL PARTNERS IV				484,288.00
HIG CAPITAL PARTNERS V				95,062.06
HIG EUROPE CAPITAL PARTNERS II				24,839.62
HIG MIDDLE MARKET LBO FD II				250,253.70
INSIGHT VENTURE PARTNERS III				1,163,389.78
INSIGHT VENTURE PARTNERS V				2,503,760.69
INSIGHT VENTURE PARTNERS VI				9,075,585.23
INSIGHT VENTURE PARTNERS VII				8,463,782.03
INSIGHT VENTURE PARTNERS VIII				6,453,359.68
INSIGHT VENTURE PTRS COINVT II				2,078,616.93
IVP VIII				37,910.90
JLL PARTNERS FUND V, LP				3,423,535.68

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
JLL PARTNERS FUND VII				2,625,000.00
JLL PARTNERS VI LP				57,115,031.32
KELSO INVESTMENT ASSOCIATES VII				560,539.54
KELSO INVESTMENT ASSOCIATES VIII				13,565,562.42
KHOSLA VENTURES III				12,268,267.97
KHOSLA VENTURES IV				8,146,119.17
KHOSLA VENTURES SEED B L.P.				2,749,866.12
KHOSLA VENTURES SEED, LP				3,706,506.97
KHOSLA VENTURES V				1,530,000.00
KPCB PRIVATE EQUITY FUNDS				1,300,340.57
LIME ROCK PARTNERS V L P				2,752,292.69
LIME ROCK VI				3,145,022.83
LYCEUM CAPITAL FUND III				668,326.35
MADISON DEARBORN CAP PARTNERS IV				1,317,127.71
MADISON DEARBORN CAP PARTNERS VI				35,508,222.90
MADISON DEARBORN V				9,853,431.44
OLYMPUS GROWTH FUND IV LP				1,459,454.98
OLYMPUS GROWTH FUND V				16,878,887.72
OLYMPUS GROWTH FUND VI LP				695,949.55
OXFORD IV				483,098.14
PERSEUS 2000 EXPANSION				420,107.31
PERSEUS PARTNERS VII LP				2,154,306.59
PINE BROOK CAP. PARTNERS II				4,580,855.13
PINE BROOK CAPITAL PARTNERS				6,678,820.73
POLARIS VENTURE PARTNERS III				453,888.09
POLARIS VENTURE PARTNERS IV				1,743,878.94
POLARIS VENTURE PARTNERS V LP				4,014,267.63
POLARIS VENTURE PARTNERS VI LP				1,502,956.12
ROUND TABLE HLTHCARE CAP II				320,295.09
ROUND TABLE HLTHCARE CAP III				19,307,209.20
SANKATY CREDIT OPP V E				2,309,180.94
SANKATY CREDIT OPPORTUNITY IV				4,004,059.26
SENIOR CREDIT FUND, LLC				3,749,999.98
SENTIENT GLOBAL RESOURCES III				6,768,469.66
SENTIENT GLOBAL RESOURCES IV				4,528,978.23
SEQUOIA PRIVATE EQUITY FUNDS				15,697,027.46
SG GROWTH PARTNER II LP				4,961,719.38
SG GROWTH PARTNERS I LP				4,349,093.83
SHAMROCK CAPITAL GROWTH FUND II				21,364,164.22
SHAMROCK CAPITAL GROWTH FUND III				8,015,860.51
STAR CAPITAL II LP				2,728,473.45
SUN CAPITAL IV LP				1,464,374.27
SUN CAPITAL PARTNERS V				9,131,363.36
SUN CAPITAL PARTNERS VI				929,741.99
SYCAMORE PARTNERS II LP				379,812.30
SYCAMORE PARTNERS LP				11,634,100.20
THE COLUMN GROUP LP				5,273,388.02
VESTAR CAPITAL PARTNERS V LP				19,528,735.95
VESTAR CAPITAL PARTNERS VI LP				16,520,331.99
W CAPITAL PARTNERS II LP				3,895,921.13
W CAPITAL PARTNERS III LP				2,202,669.88
WARBURG IX				8,497,986.63
WARBURG PINCUS ENERGY, LP				247,385.10
WARBURG PINCUS VIII, LP				3,521,916.90
WARBURG PINCUS X, LP				21,267,108.25
WARBURG PINCUS XI, LP				10,352,917.36
WATER STREET CAPITAL PARTNERS				1,683,724.79
WATER STREET HEALTHCARE III				1,323,525.53
WATER STREET PARTNERS II				9,004,721.95
WCAS VI				2,518.65
WELLSPRING CAPITAL PARTNERS IV				2,693,881.42
WICKS COMMUNICATIONS + MEDIA III				1,773,050.40
YELLOW WOOD PARTNER LP				12,330,389.43

#### ABSOLUTE RETURN

AKO FUND LIMITED				35,009,292.14
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Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ASM COPT II				15,330,960.90
BFAM ASIA OPPORTUNITY FUND LTD				61,189,123.77
BIWA FUND LIMITED				147,417,695.14
BLACKSTONE STRAT ALLIANCE II				26,833,709.39
BROADVIEW AVENUE LLC				17,990,826.44
CADIAN OFFSHORE FUND				36,471,085.30
CARL MARKS STRATEGIC OPP FUND				3,173,289.22
CEVIAN CAPITAL II				81,203,672.97
CLAREN ROAD CREDIT FUND				19,941,831.69
CQS ABS				52,597,169.92
DISCOVERY GLOBAL OPP				79,263,401.93
ELLIOTT INTERNATIONAL				90,093,227.37
FALCON EDGE GLOBAL				62,643,675.71
GAOLING FUND				92,571,841.15
GLG EUROPEAN DISTRESSED				64,837,525.87
HOUND PARTNERS				31,055,735.04
HOUND PARTNERS CONCENTRATED				35,206,417.87
JANCHOR PARTNERS PAN ASIAN FD				50,594,663.66
KEPOS ALPHA FUND				89,365,050.02
LAKEWOOD CAPITAL				31,314,005.39
M SQUARE BRAZIL VALUE LNG ONLY				19,236,773.65
MARCATO INTERNATIONAL				88,542,153.22
NEWBERRY KINCAID				67,653,635.64
SAFARI LTD				45,735,927.19
SENATOR GLOBAL OPPORTUNITY				110,546,156.28
SENATOR SIDECAR OFFSHORE FUND				2,550,688.38
SPM CORE FUND				23,719,323.69
TAYLOR WOODS FUND				59,192,565.91
TCM ASIA OPPORTUNITIES FD				38,173,656.07
VIKING GLOBAL EQUITIES III				89,100,469.95
WANAKA FUND LTD				94,101,068.89
YORK EUROPEAN DISTRESSED CREDIT				9,308,140.45
YORK TOTAL RETURN				109,944,207.91

#### CROSS ASSET CLASS

AQR MULTI STRAT				29,183,004.42
ARES STRATEGIC INV PTNERS III				17,969,615.20
BRIDGEWATER CROSS ASSET CLASS STRATEGY				39,003,353.78
COLONY AMERICAN HOMES				16,918,986.07
GOLDMAN SACHS ASSET MGT. CROSS ASSET CLASS STRATEGY				6,914,346.69
NEUBERGER BERMAN ASSET MGT. CROSS ASSET CLASS STRATEGY				3,424,469.47
NEUBERGER BERMAN ASSET MGT. CROSS ASSET CLASS STRATEGY				1,190,118.81

#### OPPORTUNISTIC EQUITY SECURITIES

ABB LTD REG			6,760.97	143,840.29
ADOBE SYSTEMS INC			2,127.46	154,666.14
ADT CORP/THE			3,034.20	109,929.18
ADVANCE AUTO PARTS INC			1,398.48	222,750.29
ALIBABA GROUP HOLDING SP ADR			1,826.85	189,882.43
ALLEGHANY CORP			214.18	99,273.36
ALSEA SAB DE CV			27,994.85	77,091.60
AMAZON.COM INC			264.58	82,111.71
ANHEUSER BUSCH INBEV NV			1,304.87	148,201.29
ANTOFAGASTA PLC			8,186.92	96,060.02
AON PLC			1,279.42	121,327.64
ARM HOLDINGS PLC			11,376.84	176,506.47
ASML HOLDING NV			1,184.30	128,259.14
ATHENAHEALTH INC			926.15	134,939.79
AXA SA			5,030.63	116,906.91
AXEL SPRINGER SE			3,261.87	197,666.84
BAIDU INC SPON ADR			2,586.44	589,629.97
BANGKOK BANK PCL FOREIGN REG			19,651.32	115,877.11
BELDEN INC			1,713.46	135,037.47
BIOGEN INC			264.58	89,810.92

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BIOMARIN PHARMACEUTICAL INC			1,196.90	108,199.71
CARLISLE COS INC			1,612.66	145,526.85
CEMENTOS ARGOS SA			24,530.14	105,284.00
CERNER CORP			1,461.48	94,499.12
CONSTELLATION BRANDS INC A			945.80	92,849.44
CP ALL PCL FOREIGN			93,509.34	120,794.75
CST BRANDS INC			1,763.85	76,921.58
CTRIP.COM INTERNATIONAL ADR			2,255.21	102,612.08
DBS GROUP HOLDINGS LTD			8,359.90	129,963.00
DIAGEO PLC			3,354.85	96,695.84
ECOLAB INC			1,369.38	143,127.49
ENDO INTERNATIONAL PLC			1,524.47	109,944.91
FACEBOOK INC A			1,474.08	115,007.42
FANUC CORP			1,067.13	177,521.29
FISERV INC			2,633.18	186,876.70
FLEXTRONICS INTL LTD			7,584.56	84,795.41
FMC TECHNOLOGIES INC			1,700.86	79,668.15
FUJI HEAVY INDUSTRIES LTD			2,645.78	94,890.06
G4S PLC			42,334.84	183,443.44
GATX CORP			1,826.85	105,116.75
HALLIBURTON CO			5,433.04	213,681.52
HEINEKEN NV			2,007.26	143,183.03
ICICI BANK LTD SPON ADR			10,961.08	126,600.46
ILLUMINA INC			831.53	153,483.83
INTL CONTAINER TERM SVCS INC			50,560.81	129,983.64
INVESCO LTD			2,417.23	95,529.04
ITC HOLDINGS CORP			2,095.71	84,729.47
JULIUS BAER GROUP LTD			1,839.45	84,803.50
KANSAS CITY SOUTHERN			806.33	98,396.73
KROTON EDUCACIONAL SA			13,543.86	78,974.44
LAS VEGAS SANDS CORP			1,570.08	91,315.86
LIBERTY GLOBAL PLC SERIES C			7,435.39	359,203.75
LLOYDS BANKING GROUP PLC			64,024.42	75,691.16
LULULEMON ATHLETICA INC			1,789.05	99,811.08
LYONDELLBASELL INDU CL A			1,726.05	137,031.51
MATTEL INC			3,767.08	116,572.40
MAXIM INTEGRATED PRODUCTS			2,960.75	94,359.14
MOHAWK INDUSTRIES INC			529.16	82,209.61
MONDELEZ INTERNATIONAL INC A			4,532.34	164,637.37
MONSANTO CO			2,910.36	347,700.17
NATIONAL OILWELL VARCO INC			2,564.26	168,036.13
NEWFIELD EXPLORATION CO			3,353.21	90,939.01
NOBLE ENERGY INC			1,986.60	94,224.49
NOVARTIS AG REG			2,289.48	212,784.63
NOVO NORDISK A/S B			2,104.02	88,998.94
NXP SEMICONDUCTORS NV			1,379.46	105,390.60
OMRON CORP			2,406.40	109,386.28
ORACLE CORP			2,566.66	115,422.54
PEARSON PLC			7,845.61	145,575.93
PIONEER NATURAL RESOURCES CO			1,033.11	153,778.90
PRICELINE GROUP INC/THE			148.29	169,081.22
REGENERON PHARMACEUTICALS			957.27	392,719.02
ROCHE HOLDING AG GENUSSSCHEIN			819.81	222,681.59
ROLLS ROYCE HOLDINGS PLC			8,616.67	116,889.19
ROYAL DUTCH SHELL PLC A SHS			3,816.22	127,728.82
SAFRAN SA			2,985.32	185,134.79
SCHLUMBERGER LTD			1,070.91	91,466.43
SCHWAB (CHARLES) CORP			4,359.23	131,605.27
SCOR SE			5,159.01	157,283.98
SCORPIO TANKERS INC			10,167.35	88,354.23
SENSATA TECHNOLOGIES HOLDING			1,486.68	77,916.64
STANDARD CHARTERED PLC			10,937.90	164,238.83
SWATCH GROUP AG/THE BR			239.38	107,012.07
TAIWAN SEMICONDUCTOR SP ADR			7,195.38	161,032.64
TENET HEALTHCARE CORP			1,688.26	85,544.04
THAI BEVERAGE PCL			146,273.71	76,166.98
THERMO FISHER SCIENTIFIC INC			2,246.52	281,466.15
TNT EXPRESS NV			11,465.04	76,871.79

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
TOTAL SA			1,780.36	91,601.71
TWENTY FIRST CENTURY FOX B			2,823.80	104,170.01
VALEANT PHARMACEUTICALS INTE			1,348.09	193,591.42
VALLOUREC SA			2,672.99	73,583.82
VISA INC CLASS A SHARES			1,083.76	284,162.12
WALGREENS BOOTS ALLIANCE INC			3,602.29	274,494.45
WESTERN UNION CO			5,129.79	91,874.45
WORKDAY INC CLASS A			2,330.80	190,216.93
ZURICH INSURANCE GROUP AG			514.04	161,249.21

#### OPPORTUNISTIC EQUITY EXTERNAL MANAGERS

ACTIVE OWNERS PARTNERS				30,861,409.21
ARROWSTREET GLOBAL ALPHA EXT I				225,654,442.65
CHAUTAUQUA GLOBAL				9,580,845.75
CHINA ALPHA FUND				20,014,057.78
CI LP				28,759,562.03
DALTON JAPAN				17,039,123.25
EIP, LP				68,507,829.53
FRONTIER CIT				24,475,092.21
FRONTIER ONSHORE LP				17,330,982.77
GLENVIEW				52,093,439.79
GLOBAL HEALTHCARE FUND				67,311,515.09
HEALTHCARE INVESTMENT FUND II				34,735,839.25
LS FUND II LP				22,505,987.07
SANDERS GLOBAL				77,459,116.44
SANDS GLOBAL				63,760,473.95
VLF LP				107,808,302.03
WELLINGTON				20,632,164.28
WF ASIAN RECONNIASSANCE				22,722,253.01

#### REAL ASSETS

AMERRA CAPITAL				12,884,045.98
ANGELO GORDON NET LEASE REALTY FUND II				5,961,159.98
ASTENBECK COMMODITIES FUND				6,752,668.79
BTG PACTUAL				4,892,503.63
CD CAPITAL FUND II				3,233,745.33
CHAMBERS ENERGY II				7,336,455.76
DRUG ROYALTY III				882,259.39
EMG FUND II				39,762,893.61
EMG FUND III				7,338,182.48
ENCAP FLATROCK FUND II				1,370,242.56
ENCAP FLATROCK FUND III				127,250.64
ENERVEST FUND XII				4,022,307.60
ENERVEST FUND XIII				10,447,965.75
ENERVEST INSTITUTIONAL ENERGY FUND XII				11,327,317.54
EQT INFRASTRUCTURE FUND II				2,636,240.21
FOUNDATION ENERGY FUND III				1,331,245.37
FOUNDATION ENERGY FUND IV				3,598,870.04
GIP FUND I				652,175.51
GIP FUND II				4,421,977.01
JOG FUND V				2,427,905.18
JOG FUND VI				2,193,649.77
LIME ROCK VI				748,008.92
LUXEMBOURG COMPANY				566,776.48
MERIT ENERGY PARTNERS B				1,615,554.12
MERIT ENERGY PARTNERS G				1,621,701.05
MERIT ENERGY PARTNERS H				1,821,152.87
MOLPUS WOODLANDS GROUP				13,710,614.13
NGP FUND IX				4,639,664.97
NGP FUND X				7,196,439.89
ORBIMED ROYALTIES FUND I				6,078,680.11
ORION RESOURCES FUND I A				340,732.48
PINE BROOK RESOURCES				6,499,121.75
RED KITE MINE FINANCE FUND I				11,935,765.92

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
RED KITE MINE FINANCE FUND II				2,013,216.36
RIDGEWOOD ENERGY FUND II				3,154,281.95
RMS FOREST GROWTH CHINA LP				3,224,550.94
RMS OPPORTUNITY FUND				5,422,279.20
SANKATY ADVISORS				16,393,889.05
SFC ENERGY PARTNERS II				902,852.51
TAYLOR WOODS FUND LTD				11,143,110.72
WARBURG PINCUS ENERGY				247,395.37
WARBURG PINCUS FUND XI				2,072,032.30

#### REAL ESTATE

BEACON CAPITAL STRATEGIC PARTNERS IV				6,234,008.60
BEACON CAPITAL STRATEGIC PARTNERS V				1,221,839.18
BLACKSTONE REAL ESTATE PARTNERS V				43,479,213.20
BLACKSTONE REAL ESTATE PARTNERS VI				10,488,718.53
BLACKSTONE REAL ESTATE PARTNERS VII				7,874,452.64
BROADWAY FRANKLIN LLC				42,566,360.44
BROOKFIELD INV MGMT				10,645,905.00
BUCHANAN STREET PARTNERS SEPARATE ACCOUNT				21,996,891.61
CALIFORNIA SMART GROWTH FUND IV				1,977,880.84
CAPRI URBAN INVESTORS				3,322,900.80
CERBERUS REAL ESTATE III				12,497,321.88
CIM FUND III				7,200,889.00
CIM FUND VIII				4,141,888.58
CIM URBAN REIT				35,702,267.58
CLARION PARTNERS SEPARATE ACCOUNT				62,984,420.16
COLONY CAPITAL VIII				1,119,891.74
CORNERSTONE APARTMENT VENTURE III				105,826.41
CORNERSTONE PATRIOT FUND				20,363,865.00
CORNERSTONE REAL ESTATE ADVISORS SEPARATE ACCOUNT				50,651,616.33
DB RREEF GLOBAL OPPORTUNITIES FD II				914,744.10
EMMES ASSET MANAGEMENT SEPARATE ACCOUNT				23,564,940.74
FAIRFIELD STRATEGIC APARTMENT FUND III				20,884,595.66
FORUM ASIAN REALTY INCOME II				1,221,275.51
FORUM GRES DEVELOPED				2,658,327.77
FORUM GRES EMERG MKT				3,577,929.47
GENESIS WORKFORCE HOUSING FUND II				3,040,749.40
HEITMAN AMERICA REAL ESTATE TRUST				12,045,451.39
JP MORGAN INVESTMENT MANAGEMENT SEPARATE ACCOUNT				4,958,034.96
KSL CAPITAL PARTNERS II				4,548,469.32
KSL CAPITAL PARTNERS III				6,198,808.23
LBA REALTY FUND III				2,597,912.02
LEGACY PARTNERS REALTY FND III				12,599,084.62
LION INDUSTRIAL TRUST				23,308,678.61
LIONSTONE SEPARATE ACCOUNT				47,126,530.81
LIONSTONE URBAN INVESTORS TWO				137,993.72
METROPOLITAN WORKFORCE HOUSING FUND				1,308,614.69
MORGAN STANLEY REAL ESTATE FUND V US				1,180,267.71
PRINCIPAL GLOBAL RE				8,094,274.78
PROLOGIS US LOGISTICS FUND				10,267,168.12
PRUDENTIAL PRISA				21,757,723.39
PRUDENTIAL PRISA II				8,696,069.28
PRUDENTIAL SENIOR HOUSING PARTNERS III				841,830.48
REDWOOD GROVE INTERNATIONAL				1,566,750.42
ROCKPOINT REAL ESTATE FUND III				793,902.47
ROCKPOINT REAL ESTATE IV				3,158,545.95
RREEF AMERICA REIT III				11,340,920.91
SQUARE MILE PARTNERS II				309,650.85
SSGA GLOBAL REIT STRATEGY				9,535,032.79
TA ASSOCIATES REALTY SEPARATE ACCOUNT				46,156,578.87
TA REALTY ASSOCIATES FUND VII				12,943,768.74
TA REALTY ASSOCIATES FUND VIII				9,506,271.47
TRIPACIFIC CAPITAL ADVISORS				9,333,582.38
URBANAMERICA II				1,072,235.24
URDANG VALUE ADDED FUND II				10,469,695.66
WALTON STREET REAL ESTATE FUND V				3,916,902.90

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
WALTON STREET REAL ESTATE FUND VI				4,829,442.13
WESTBROOK REAL ESTATE FUND IX				4,652,685.54
WESTBROOK REAL ESTATE FUND VII				2,133,920.41
WESTBROOK REAL ESTATE FUND VIII				12,648,415.95
<b>TOTAL ALTERNATIVE ASSETS</b>				4,704,078,303.41
<b>TOTAL SECURITIES</b>				8,050,619,596.91
<b>CASH &amp; CASH EQUIVALENTS</b>				240,123,808.69
<b>ACCOUNTS RECEIVABLE &amp; ACCRUED INCOME</b>				5,880,774.16
<b>ACCOUNTS PAYABLE</b>				(5,603,243.76)
<b>TOTAL NET ASSETS</b>				8,291,020,936.00