

UCRP

Holdings as of June 30, 2016

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
ADAGE CAPITAL				1,390,650,390.48
AKO FUND LIMITED CLASS A2				11,654,129.36
ALATUS CAPITAL				291,583,895.82
ARISTOTLE VALUE EQ				466,524,997.94
ARROWSTREET 130/30 USGT				2,798,160,069.65
ARROWSTREET EM III S1				310,844,422.82
AXIOM INTERNATIONAL				397,677.57
BLACKSTONE LC MGRS				3,027,281.80
BLUE HARBOUR ACTIVE OWN				378,270,229.91
CARTICA INVESTORS LP EM				412,443,253.84
CEVIAN CAPITAL II LTD				123,708,976.90
COMPLETION OVERLAY				228,729,939.21
DALTON JAPAN STRATEGIC				274,023,440.59
EAFE TRANSITION ACC				2,380,466.12
EAGLE CAPITAL MGMT				553,241,686.94
EGERTON INVESTMENT PTNR				479,183,813.97
ETF PORTFOLIO				403,765,521.53
FPA SELECT				124,701,902.77
GAOLING FUND LTD				202,933,077.20
GLENVIEW LONG ONLY				386,692,629.92
GLENVIEW OFFSHORE OPP FUND LTD				167,386,408.90
HEALTHCARE INVESTMENT FUND II				566,314,196.96
HIMALAYA CAPITAL INVEST L.P.				598,118,394.74
HOUND PARTNERS CONCENTRATED				86,393,691.91
LINGOHR + PARTNER				331,313.75
MACQUARIE ASIA NEW STAR				313,901,632.44
MARCATO INTERNATIONAL LTD				125,085,089.22
MSCI ACWI VALUE EX B				9,085,140,188.51
MSCI EUROPE				605,433,348.67
NORTHERN CROSS INTL				900,568.59
ORBIMED GLOBAL HEALTHCARE FUND				638,555,966.45
SAFARI LTD				119,268,529.89
SANDERS CON GL VA EQ				1,425,775,415.80
SANDERSON NONUS EAFE				286,198.34
SANDS GLOBAL GROWTH				1,506,203,852.35
SANDS SELECT GROWTH				16,733.92
SEG GREAT JONES				1,467,294,067.54
SEG SMID				965,507,688.63
SILCHESTER				440,960,251.18
STATE STR INSTL LIQUID RESVS				188,469,461.50
TARPON				48,688,607.91
TWEEDY BROWNE INTL				566,461.79
UC GLOBAL MASTERS				133,593.24
VIKING LONG FUND				862,825,353.36
WASATCH				180,027,107.68
WASATCH FRONTIER EMG				262,566,551.65
WELLINGTON BAY POND INVESTORS				236,619,750.68
WELLINGTON SC VALUE				553,351,176.54
WF ASIAN SMALLER				21,592,000.00
WF ASIAN SMALLER COMP S1				139,951,111.49

INTERNALLY MANAGED FUNDS

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
FULLY COLLATERALIZED US EQUITY FUTURES				203,027,366.39
TOTAL EQUITY				29,653,609,884.36

FIXED INCOME

FIXED INCOME - SECURITIES

ABBVIE INC			3,825,000.000	3,897,552.60
ABBVIE INC			18,100,000.000	18,206,898.60
ABN AMRO BANK NV			3,700,000.000	3,840,896.00
ABN AMRO BANK NV			4,900,000.000	5,101,767.30
ACTAVIS FUNDING SCS			2,400,000.000	2,466,530.40
ACTAVIS FUNDING SCS			5,000,000.000	4,991,485.00
ADJUSTABLE RATE MORTGAGE TRUST			2,794,096.120	2,630,629.20
ADOBE SYSTEMS INC			2,000,000.000	2,211,024.00
AETNA INC			2,400,000.000	2,451,609.60
AETNA INC			2,400,000.000	2,479,620.00
AETNA INC			3,300,000.000	3,395,119.20
AETNA INC			3,300,000.000	3,427,043.40
AGATE BAY MORTGAGE LOAN TRUST			18,861,957.860	19,506,725.60
AGILENT TECHNOLOGIES INC			2,000,000.000	2,059,362.00
AGRICULTURAL BK CHINA/NY			2,000,000.000	2,012,516.00
AGRICULTURAL BK CHINA/NY			4,000,000.000	4,088,197.60
AIA GROUP LTD			2,000,000.000	2,168,768.00
AIA GROUP LTD			4,300,000.000	4,383,101.80
AIA GROUP LTD			5,000,000.000	5,064,160.00
ALBERTSONS COS LLC/SAFEW			100,000.000	103,250.00
ALLEGION PLC			4,400,000.000	4,664,000.00
ALLIANCE DATA SYSTEMS CO			1,500,000.000	1,518,750.00
ALLIANCE DATA SYSTEMS CO			2,400,000.000	2,418,000.00
ALLIANCE DATA SYSTEMS CO			5,083,000.000	4,866,972.50
ALLSTATE CORP			2,500,000.000	2,563,750.00
ALLY FINANCIAL INC			1,000,000.000	1,000,000.00
ALLY FINANCIAL INC			1,800,000.000	1,797,750.00
ALLY FINANCIAL INC			2,000,000.000	1,997,500.00
ALLY FINANCIAL INC			2,070,000.000	2,168,325.00
ALLY FINANCIAL INC			2,500,000.000	2,506,250.00
ALLY FINANCIAL INC			3,500,000.000	3,508,750.00
ALLY FINANCIAL INC			4,600,000.000	4,623,000.00
ALLY FINANCIAL INC			4,800,000.000	4,822,435.20
ALLY FINANCIAL INC			6,000,000.000	6,120,000.00
ALTICE FINANCING SA			3,000,000.000	2,940,000.00
AMC ENTERTAINMENT HOLDIN			1,300,000.000	1,293,500.00
AMCOR FINANCE USA INC			3,300,000.000	3,391,489.20
AMERICA MOVIL SAB DE CV			1,500,000.000	1,539,028.50
AMERICA MOVIL SAB DE CV			4,500,000.000	4,977,000.00
AMERICAN AXLE + MFG INC			1,500,000.000	1,526,370.00
AMERICAN AXLE + MFG INC			2,000,000.000	2,075,000.00
AMERICAN AXLE + MFG INC			2,300,000.000	2,461,000.00
AMERICAN EXPRESS BK FSB			2,000,000.000	2,107,006.00
AMERICAN EXPRESS CO			1,500,000.000	1,498,125.00
AMERICAN EXPRESS CREDIT ACCOUN			6,000,000.000	6,008,000.40
AMERICAN EXPRESS CREDIT ACCOUN			6,500,000.000	6,466,711.55
AMERICAN INTL GROUP			1,200,000.000	1,336,831.20
AMERICAN INTL GROUP			1,600,000.000	1,648,851.20
AMERICAN INTL GROUP			5,000,000.000	5,274,655.00
AMERICAN TOWER CORP			2,000,000.000	2,207,052.00
AMERICAN TOWER CORP			4,000,000.000	4,173,120.00
AMERICAN TOWER CORP			4,250,000.000	4,397,708.75
AMERICAN TOWER CORP			4,600,000.000	4,623,929.20
AMERICAN TRANSMISSION SY			2,500,000.000	2,715,350.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
AMERICAN WATER CAP CORP			4,600,000.000	5,171,025.60
AMERICREDIT AUTOMOBILE RECEIVA			85,990.990	85,989.41
AMERICREDIT AUTOMOBILE RECEIVA			670,795.120	670,689.87
AMERICREDIT AUTOMOBILE RECEIVA			3,000,000.000	3,018,675.60
AMERICREDIT AUTOMOBILE RECEIVA			3,389,214.040	3,387,510.96
AMERICREDIT AUTOMOBILE RECEIVA			3,500,000.000	3,511,926.60
AMERICREDIT AUTOMOBILE RECEIVA			4,744,899.670	4,741,019.77
AMERICREDIT AUTOMOBILE RECEIVA			6,351,368.590	6,354,198.12
AMERICREDIT AUTOMOBILE RECEIVA			10,000,000.000	9,999,999.00
AMGEN INC			4,052,000.000	4,233,582.28
AMGEN INC			4,500,000.000	4,843,206.00
AMKOR TECHNOLOGY INC			800,000.000	777,000.00
ANADARKO PETROLEUM CORP			127,000.000	133,673.60
ANHEUSER BUSCH INBEV FIN			2,700,000.000	3,034,065.60
ANHEUSER BUSCH INBEV FIN			3,700,000.000	3,963,610.20
ANHEUSER BUSCH INBEV FIN			4,900,000.000	5,742,025.80
ANHEUSER BUSCH INBEV FIN			14,900,000.000	15,451,523.50
ANHEUSER BUSCH INBEV WOR			2,100,000.000	2,458,570.80
ANHEUSER BUSCH INBEV WOR			2,200,000.000	2,545,191.00
ANHEUSER BUSCH INBEV WOR			5,200,000.000	5,290,266.80
ANTERO RESOURCES CORP			1,500,000.000	1,516,260.00
ANTERO RESOURCES CORP			2,500,000.000	2,400,000.00
ANTERO RESOURCES CORP			3,314,000.000	3,239,435.00
ANTHEM INC			4,750,000.000	4,818,328.75
AON PLC			3,300,000.000	3,480,632.10
APACHE CORP			1,000,000.000	1,095,291.00
APACHE CORP			2,500,000.000	2,420,102.50
APPLE INC			5,000,000.000	5,254,080.00
ARAB REPUBLIC OF EGYPT			2,000,000.000	1,665,000.00
ARAB REPUBLIC OF EGYPT			1,700,000.000	1,708,500.00
ARAMARK SERVICES INC			538,000.000	554,140.00
ARAMARK SERVICES INC			800,000.000	816,000.00
ARAMARK SERVICES INC			1,500,000.000	1,530,000.00
ARAMARK SERVICES INC			3,300,000.000	3,234,000.00
ARCELORMITTAL			800,000.000	842,000.00
ARCELORMITTAL			945,000.000	992,250.00
ARCONIC INC			3,700,000.000	3,690,750.00
ARDAGH PKG FIN/HLDGS USA			750,000.000	738,750.00
ARDAGH PKG FIN/HLDGS USA			2,200,000.000	2,245,375.00
ASHTREAD CAPITAL INC			5,025,000.000	5,050,125.00
AT+T INC			1,500,000.000	1,641,429.00
AT+T INC			2,000,000.000	2,197,218.00
AT+T INC			2,700,000.000	2,756,589.30
AT+T INC			4,000,000.000	4,106,444.00
AT+T INC			5,900,000.000	6,337,980.60
AUTODESK INC			1,700,000.000	1,704,085.10
AUTOMATIC DATA PROCESSNG			6,400,000.000	6,959,481.60
AUTONATION INC			2,500,000.000	2,639,902.50
AUTONATION INC			5,660,000.000	6,181,008.66
AVALONBAY COMMUNITIES			4,250,000.000	4,373,934.25
AVI FUNDING CO LTD			10,000,000.000	10,687,500.00
AVIS BUDGET CAR/FINANCE			1,300,000.000	1,280,500.00
AVIS BUDGET CAR/FINANCE			3,650,000.000	3,522,250.00
AXALTA COATING SYS/DUTCH			2,250,000.000	2,370,937.50
AXIALL CORP			2,560,000.000	2,630,400.00
BAE SYSTEMS HOLDINGS INC			3,100,000.000	3,285,820.20
BAE SYSTEMS HOLDINGS INC			4,000,000.000	4,363,936.00
BAIDU INC			1,800,000.000	1,886,675.40
BAIDU INC			2,700,000.000	2,756,178.90
BALL CORP			3,400,000.000	3,349,000.00
BANC OF AMERICA ALTERNATIVE LO			345,193.710	348,844.75
BANC OF AMERICA FUNDING CORPOR			606,436.680	675,370.03
BANC OF AMERICA MORTGAGE SECUR			428,326.400	420,547.91
BANC OF AMERICA MORTGAGE SECUR			825,213.490	845,414.80

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BANCO DE CREDITO DEL PER			2,500,000.000	2,650,000.00
BANCO DEL ESTADO CHILE			4,000,000.000	4,260,000.00
BANCO NAL COSTA RICA			1,000,000.000	1,015,000.00
BANCO RESERVAS REP DOMIN			6,000,000.000	6,012,210.00
BANCO SANTANDER MEXICO			2,300,000.000	2,363,250.00
BANK OF AMERICA CORP			184,000.000	186,870.40
BANK OF AMERICA CORP			40,000.000	1,041,600.00
BANK OF AMERICA CORP			3,105,000.000	3,306,825.00
BANK OF AMERICA CORP			3,950,000.000	3,965,168.00
BANK OF AMERICA CORP			4,800,000.000	4,888,056.00
BANK OF AMERICA CORP			4,750,000.000	5,038,852.25
BANK OF AMERICA CORP			5,700,000.000	5,890,311.60
BANK OF AMERICA CORP			9,250,000.000	9,465,238.25
BANK OF AMERICA CORP			16,500,000.000	16,597,020.00
BANK OF AMERICA CORP			19,500,000.000	19,810,771.50
BANK OF AMERICA CORP			50,000,000.000	50,319,650.00
BANK OF AMERICA CREDIT CARD TR			5,000,000.000	5,007,284.50
BANK OF AMERICA NA			2,150,000.000	2,743,567.70
BANK OF CEYLON			2,500,000.000	2,550,000.00
BANK OF THE WEST AUTO TRUST			9,518,118.500	9,519,839.38
BARCLAYS COMMERCIAL MORTGAGE S			6,000,000.000	6,778,998.60
BARCLAYS DRYROCK ISSUANCE TRUS			11,000,000.000	10,997,141.10
BARCLAYS DRYROCK ISSUANCE TRUS			15,000,000.000	15,191,268.00
BAYER US FINANCE LLC			2,500,000.000	2,598,740.00
BBVA BANCOMER SA TEXAS			3,500,000.000	3,659,250.00
BBVA BANCOMER SA TEXAS			6,440,000.000	7,157,222.80
BEACON ROOFING SUPPLY IN			3,200,000.000	3,352,000.00
BEAM SUNTORY INC			3,900,000.000	4,017,003.90
BEAR STEARNS ADJUSTABLE RATE M			1,361,477.000	1,215,620.34
BEAR STEARNS ADJUSTABLE RATE M			4,325,656.870	2,745,361.62
BEAR STEARNS ALT A TRUST			10,604,544.240	8,259,097.95
BEAR STEARNS COMMERCIAL MORTGA			14,258,576.150	14,559,988.19
BEAR STEARNS COMMERCIAL MORTGA			24,700,206.900	25,716,437.63
BEAR STEARNS COMMERCIAL MORTGA			34,160,289.550	34,746,343.48
BEAZER HOMES USA			1,250,000.000	1,021,875.00
BEAZER HOMES USA			1,684,000.000	1,456,660.00
BEAZER HOMES USA			2,500,000.000	2,275,000.00
BECTON DICKINSON			2,000,000.000	2,102,260.00
BECTON DICKINSON AND CO			4,600,000.000	5,182,258.80
BECTON DICKINSON AND CO			5,000,000.000	5,441,670.00
BERKSHIRE HATHAWAY ENERG			2,400,000.000	2,622,566.40
BERRY PLASTICS CORP			400,000.000	413,500.00
BERRY PLASTICS CORP			4,500,000.000	4,500,000.00
BEV PACK HLDS LU/ISSUER			4,000,000.000	4,010,000.00
BIOGEN INC			2,000,000.000	2,152,902.00
BIOGEN INC			3,000,000.000	3,373,629.00
BLACKROCK INC			2,500,000.000	2,799,855.00
BLACKROCK STRATEGIC			102,940,511.799	1,000,581,774.69
BMW US CAPITAL LLC			2,300,000.000	2,329,828.70
BMW US CAPITAL LLC			3,000,000.000	3,077,139.00
BMW VEHICLE OWNER TRUST			1,396,442.430	1,396,363.11
BOMBARDIER INC			4,100,000.000	3,546,500.00
BORGWARNER INC			2,400,000.000	2,454,045.60
BOSTON PROPERTIES LP			2,300,000.000	2,461,322.00
BOSTON PROPERTIES LP			4,100,000.000	4,292,466.30
BOYD GAMING CORP			2,000,000.000	2,101,250.00
BOYD GAMING CORP			3,750,000.000	3,918,750.00
BOYD GAMING CORP			4,000,000.000	4,260,000.00
BRASKEM FINANCE LTD			5,000,000.000	4,988,950.00
BRAZIL MINAS SPE			3,000,000.000	2,662,500.00
BRITISH TELECOM PLC			2,000,000.000	2,140,558.00
BROADRIDGE FINANCIAL SOL			3,400,000.000	3,436,716.60
BUCKEYE PARTNERS LP			5,000,000.000	5,070,565.00
BURLINGTN NORTH SANTA FE			3,500,000.000	4,115,825.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BURLINGTN NORTH SANTA FE			5,900,000.000	7,200,790.70
CABELA S MASTER CREDIT CARD TR			4,600,000.000	4,607,880.26
CABELA S MASTER CREDIT CARD TR			7,500,000.000	7,516,468.50
CABELA S MASTER CREDIT CARD TR			15,000,000.000	14,998,500.00
CABLEVISION SA			750,000.000	765,000.00
CAIXA ECONOMICA FEDERAL			3,200,000.000	3,111,720.00
CALATLANTIC GROUP INC			5,000,000.000	5,312,500.00
CALPINE CORP			1,000,000.000	965,000.00
CALPINE CORP			1,250,000.000	1,215,625.00
CANADIAN NATL RAILWAY			500,000.000	552,114.50
CANADIAN NATL RAILWAY			3,000,000.000	3,164,250.00
CAPITAL ONE BANK USA NA			2,000,000.000	2,014,146.00
CAPITAL ONE BANK USA NA			2,500,000.000	2,553,502.50
CAPITAL ONE FINANCIAL CO			4,700,000.000	4,735,160.70
CAPITAL ONE FINANCIAL CO			6,100,000.000	6,271,056.20
CAPITAL ONE MULTI ASSET EXECUT			4,000,000.000	4,237,759.20
CAPITAL ONE MULTI ASSET EXECUT			8,000,000.000	8,006,040.00
CAPITAL ONE MULTI ASSET EXECUT			10,000,000.000	10,095,205.00
CARDINAL HEALTH INC			2,000,000.000	2,229,056.00
CARDINAL HEALTH INC			3,750,000.000	3,962,643.75
CARGILL INC			6,900,000.000	7,360,388.70
CARNIVAL CORP			1,650,000.000	1,665,274.05
CASE NEW HOLLAND INDUSTR			3,000,000.000	3,225,000.00
CBS CORP			3,000,000.000	3,132,948.00
CCO HLDGS LLC/CAP CORP			1,000,000.000	1,037,500.00
CCO HLDGS LLC/CAP CORP			1,500,000.000	1,578,600.00
CCO HLDGS LLC/CAP CORP			2,250,000.000	2,334,375.00
CELGENE CORP			1,200,000.000	1,279,996.80
CEMEX FINANCE LLC			3,000,000.000	2,910,000.00
CEMEX FINANCE LLC			3,200,000.000	3,520,000.00
CEMEX SAB DE CV			1,200,000.000	1,137,000.00
CEMEX SAB DE CV			4,100,000.000	3,884,750.00
CENTENE CORP			750,000.000	765,000.00
CENTENE CORP			5,500,000.000	5,733,750.00
CENTURYLINK INC			1,250,000.000	1,260,937.50
CENTURYLINK INC			2,750,000.000	2,670,085.00
CF INDUSTRIES INC			4,900,000.000	5,323,781.40
CFCRE COMMERCIAL MORTGAGE TRUS			5,000,000.000	5,320,942.00
CFCRE COMMERCIAL MORTGAGE TRUS			6,000,000.000	6,313,863.60
CGBAM COMMERCIAL MORTGAGE TRUS			4,154,555.200	4,110,462.91
CHARTER COMM OPT LLC/CAP			3,500,000.000	3,761,576.00
CHARTER COMM OPT LLC/CAP			4,775,000.000	5,701,450.28
CHARTER COMM OPT LLC/CAP			5,900,000.000	6,450,481.80
CHASE ISSUANCE TRUST			6,000,000.000	6,001,852.20
CHASE ISSUANCE TRUST			8,000,000.000	8,010,236.80
CHASE ISSUANCE TRUST			10,000,000.000	10,011,944.00
CHASE ISSUANCE TRUST			15,000,000.000	15,037,348.50
CHASE ISSUANCE TRUST			25,000,000.000	25,346,877.50
CHASE MORTGAGE FINANCE CORPORA			11,148,278.380	9,234,354.21
CHENIERE CORP CHRISTI HD			2,250,000.000	2,310,480.00
CHESAPEAKE FUNDING II LLC			14,000,000.000	13,998,600.00
CHINA CINDA FINANCE 2015			5,200,000.000	5,290,740.00
CHS/COMMUNITY HEALTH SYS			342,000.000	346,917.96
CHS/COMMUNITY HEALTH SYS			368,000.000	365,240.00
CHS/COMMUNITY HEALTH SYS			1,350,000.000	1,321,312.50
CHUBB INA HOLDINGS INC			1,600,000.000	1,840,672.00
CHUBB INA HOLDINGS INC			2,200,000.000	2,344,977.80
CIA BRASILEIRA DE ALUMIN			2,900,000.000	2,595,500.00
CIMAREX ENERGY CO			3,400,000.000	3,555,529.60
CINEMARK USA INC			675,000.000	686,812.50
CINEMARK USA INC			2,000,000.000	1,980,000.00
CIT GROUP INC			1,151,000.000	1,185,852.28
CIT GROUP INC			1,500,000.000	1,569,375.00
CITIBANK CREDIT CARD ISSUANCE			6,000,000.000	6,012,619.20

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CITIBANK CREDIT CARD ISSUANCE			7,000,000.000	7,004,111.10
CITIBANK CREDIT CARD ISSUANCE			20,000,000.000	21,094,576.00
CITIBANK CREDIT CARD ISSUANCE			30,000,000.000	30,066,534.00
CITICORP LEASE PASS THRU			2,000,000.000	2,349,174.00
CITIGROUP COMMERCIAL MORTGAGE			3,000,000.000	3,256,007.40
CITIGROUP COMMERCIAL MORTGAGE			3,000,000.000	3,259,807.20
CITIGROUP COMMERCIAL MORTGAGE			7,750,000.000	8,015,107.35
CITIGROUP COMMERCIAL MORTGAGE			26,600,000.000	29,998,408.02
CITIGROUP INC			2,000,000.000	2,060,222.00
CITIGROUP INC			2,500,000.000	2,443,750.00
CITIGROUP INC			3,000,000.000	3,053,379.00
CITIGROUP INC			3,000,000.000	3,160,779.00
CITIGROUP INC			4,600,000.000	4,876,832.60
CITIGROUP INC			5,300,000.000	5,318,571.20
CITIGROUP INC			7,400,000.000	7,587,582.60
CITIGROUP INC			8,650,000.000	9,044,517.85
CITIGROUP INC			9,250,000.000	9,290,663.00
CITIGROUP MORTGAGE LOAN TRUST			3,144,611.860	3,226,588.43
CLEAN HARBORS INC			1,525,000.000	1,560,258.00
CLEAN HARBORS INC			2,900,000.000	2,968,875.00
CMS ENERGY CORP			3,500,000.000	3,575,621.00
CMS ENERGY CORP			4,740,000.000	4,990,475.82
CMS ENERGY CORP			6,500,000.000	7,482,670.00
CNH CAP LLC			2,600,000.000	2,632,500.00
CNH EQUIPMENT TRUST			4,000,000.000	4,037,565.20
CNH EQUIPMENT TRUST			5,812,525.130	5,810,363.45
CNH INDUSTRIAL CAP LLC			3,500,000.000	3,521,000.00
CNH INDUSTRIAL CAPITAL L			1,500,000.000	1,507,500.00
CODELCO INC			800,000.000	803,768.00
CODELCO INC			2,950,000.000	3,124,802.25
CODELCO INC			4,000,000.000	3,677,560.00
CODELCO INC			5,000,000.000	4,939,675.00
CODELCO INC			7,000,000.000	7,416,500.00
COMCAST CORP			1,750,000.000	1,839,782.00
COMCAST CORP			3,150,000.000	3,468,332.70
COMCAST CORP			5,250,000.000	6,044,671.50
COMISION FED DE ELECTRIC			7,500,000.000	7,818,750.00
COMM MORTGAGE TRUST			5,000,000.000	5,405,224.00
COMM MORTGAGE TRUST			7,000,000.000	7,216,307.00
COMM MORTGAGE TRUST			8,000,000.000	8,353,062.40
COMMONWEALTH OF BAHAMAS			4,800,000.000	5,015,805.60
COMMSCOPE INC			500,000.000	515,000.00
COMMSCOPE INC			4,350,000.000	4,443,525.00
COMPASS BANK			4,200,000.000	4,030,429.20
CONCHO RESOURCES INC			1,000,000.000	1,005,000.00
CONCHO RESOURCES INC			2,250,000.000	2,303,437.50
CONSTELLATION BRANDS INC			4,000,000.000	4,160,000.00
CONSTELLATION BRANDS INC			4,325,000.000	4,498,000.00
CONSTELLIUM NV			4,250,000.000	4,382,812.50
CONSUMERS ENERGY CO			2,200,000.000	2,475,721.60
CONTINENTAL RESOURCES			3,000,000.000	2,932,500.00
COOPERATIEVE RABOBANK UA			1,900,000.000	1,984,603.20
COOPERATIEVE RABOBANK UA			3,500,000.000	3,890,778.50
CORNING INC			1,625,000.000	1,624,137.13
CORP ANDINA DE FOMENTO			3,500,000.000	3,907,365.00
CORP FINANCIERA DE DESAR			4,500,000.000	4,601,250.00
CORP LINDLEY SA			189,000.000	193,252.50
CORP LINDLEY SA			876,000.000	986,595.00
COSTA RICA GOVERNMENT			1,000,000.000	1,000,000.00
COSTA RICA GOVERNMENT			2,500,000.000	2,380,000.00
COSTA RICA GOVERNMENT			3,250,000.000	2,762,500.00
COSTA RICA GOVERNMENT			4,700,000.000	4,354,550.00
COTT BEVERAGES INC			2,500,000.000	2,606,250.00
COTT BEVERAGES INC			3,250,000.000	3,250,000.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CRED SUIS GP FUN LTD			3,000,000.000	2,936,262.00
CRED SUIS GP FUN LTD			4,500,000.000	4,488,453.00
CRED SUIS GP FUN LTD			6,000,000.000	6,224,274.00
CROATIA			2,000,000.000	2,055,000.00
CROATIA			2,000,000.000	2,112,500.00
CROATIA			3,000,000.000	3,270,000.00
CROATIA			6,750,000.000	7,357,500.00
CROATIA			7,500,000.000	8,156,250.00
CROATIA			8,400,000.000	9,156,000.00
CROATIA			11,550,000.000	12,560,625.00
CROWN AMER/CAP CORP IV			1,000,000.000	1,020,000.00
CROWN CASTLE INTL CORP			1,550,000.000	1,739,193.00
CROWN CASTLE INTL CORP			2,000,000.000	2,196,400.00
CROWN CASTLE INTL CORP			6,000,000.000	6,263,610.00
CSAIL COMMERCIAL MORTGAGE TRUS			3,000,000.000	3,079,253.10
CSAIL COMMERCIAL MORTGAGE TRUS			3,000,000.000	3,243,912.00
CSAIL COMMERCIAL MORTGAGE TRUS			3,250,000.000	3,382,288.65
CSAIL COMMERCIAL MORTGAGE TRUS			4,500,000.000	4,701,083.40
CSAIL COMMERCIAL MORTGAGE TRUS			15,000,000.000	16,160,818.50
CVS HEALTH CORP			2,785,000.000	3,063,435.95
CVS HEALTH CORP			9,000,000.000	11,165,184.00
D.R. HORTON INC			230,000.000	233,450.00
D.R. HORTON INC			2,000,000.000	2,060,000.00
D.R. HORTON INC			5,500,000.000	5,699,375.00
DAIMLER FINANCE NA LLC			2,500,000.000	2,632,237.50
DAIMLER FINANCE NA LLC			6,777,000.000	6,838,880.79
DAIMLER FINANCE NA LLC			7,000,000.000	7,402,108.00
DANA INC			1,900,000.000	1,948,450.00
DANA INC			3,150,000.000	2,992,500.00
DCP MIDSTREAM OPERATING			2,500,000.000	2,443,750.00
DDR CORP			2,000,000.000	2,162,706.00
DDR CORP			2,500,000.000	2,507,450.00
DELPHI AUTOMOTIVE PLC			1,800,000.000	1,967,104.80
DELPHI CORP			1,800,000.000	1,913,497.20
DELPHI CORP			3,000,000.000	3,180,000.00
DENBURY RESOURCES INC			2,050,000.000	1,414,500.00
DIAMOND 1 FIN/DIAMOND 2			5,600,000.000	5,763,917.60
DIAMOND 1 FIN/DIAMOND 2			6,500,000.000	6,658,665.00
DISCOVER BANK			3,250,000.000	3,320,196.75
DISCOVER CARD EXECUTION NOTE T			6,000,000.000	6,084,263.40
DISCOVER CARD EXECUTION NOTE T			10,000,000.000	10,092,461.00
DISCOVER FINANCIAL SVS			2,800,000.000	2,820,812.40
DISCOVER FINANCIAL SVS			5,000,000.000	5,124,675.00
DISCOVERY COMMUNICATIONS			5,000,000.000	5,513,920.00
DISH DBS CORP			2,162,000.000	2,102,545.00
DOLLAR TREE INC			1,892,000.000	1,948,760.00
DOLLAR TREE INC			6,266,000.000	6,657,625.00
DOMINICAN REPUBLIC			1,617,604.740	1,690,396.95
DOMINICAN REPUBLIC			2,000,000.000	2,190,000.00
DOMINICAN REPUBLIC			3,700,000.000	3,792,500.00
DOMINICAN REPUBLIC			6,364,000.000	6,634,470.00
DOMINICAN REPUBLIC			6,700,000.000	6,817,250.00
DOMINICAN REPUBLIC			10,500,000.000	11,634,000.00
DOOSAN HEAVY INDUSTRIES			1,950,000.000	1,966,880.18
DOW CHEMICAL CO/THE			4,700,000.000	4,851,208.40
DS SERVICES OF AMERICA I			2,500,000.000	2,806,250.00
DUKE ENERGY CAROLINAS			1,223,000.000	1,666,591.88
DUKE ENERGY CAROLINAS			2,005,000.000	2,246,672.68
DUKE ENERGY CAROLINAS			3,300,000.000	3,544,622.40
DUKE ENERGY INDIANA INC			4,711,000.000	5,652,238.96
DUKE ENERGY INDIANA LLC			3,300,000.000	3,425,838.90
DUKE ENERGY PROGRESS INC			1,000,000.000	1,101,198.00
DUKE ENERGY PROGRESS INC			4,914,000.000	5,377,842.29
DYNEGY INC			1,750,000.000	1,752,187.50

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
EAST BAY CA MUNI UTILITY DIST			4,250,000.000	5,919,272.50
EASTMAN CHEMICAL CO			4,600,000.000	4,861,652.60
EATON ELECTRIC HOLDINGS			3,450,000.000	3,607,809.90
ECOPETROL SA			3,000,000.000	2,592,000.00
ECOPETROL SA			3,962,000.000	4,100,670.00
ELECTRICITE DE FRANCE SA			5,300,000.000	5,527,518.40
EMBOTELLADORA ANDINA SA			3,350,000.000	3,605,437.50
EMERA US FINANCE LP			2,000,000.000	2,038,076.00
EMERA US FINANCE LP			2,300,000.000	2,353,449.70
EMERA US FINANCE LP			3,300,000.000	3,349,245.90
EMPRESA DE TRANSPORTE ME			3,000,000.000	3,150,000.00
EMPRESA NACIONAL DEL PET			2,200,000.000	2,262,700.00
ENERGY TRANSFER PARTNERS			1,500,000.000	1,538,758.50
ENERGY TRANSFER PARTNERS			2,000,000.000	2,100,122.00
ENTERPRISE PRODUCTS OPER			2,000,000.000	2,121,254.00
ENTERPRISE PRODUCTS OPER			4,000,000.000	4,737,736.00
ENTERPRISE PRODUCTS OPER			6,800,000.000	7,167,159.20
ENVISION HEALTHCARE CORP			1,630,000.000	1,638,150.00
ENVISION HEALTHCARE CORP			3,600,000.000	3,699,000.00
EOG RESOURCES INC			2,500,000.000	2,736,922.50
EQUIFAX INC			3,950,000.000	4,170,370.50
EQUINIX INC			2,552,000.000	2,634,940.00
EQUINIX INC			3,000,000.000	3,097,500.00
ERAC USA FINANCE LLC			1,000,000.000	1,018,879.00
ERAC USA FINANCE LLC			3,000,000.000	3,113,217.00
ERAC USA FINANCE LLC			4,000,000.000	5,299,600.00
ERAC USA FINANCE LLC			7,400,000.000	7,843,977.80
ERP OPERATING LP			1,900,000.000	2,004,036.40
ESKOM HOLDINGS SOC LTD			9,400,000.000	9,212,000.00
EVERGREEN CREDIT CARD TRUST			8,000,000.000	8,014,487.20
EXPORT CREDIT BANK OF TU			2,500,000.000	2,527,575.00
EXPORT CREDIT BANK OF TU			3,350,000.000	3,425,375.00
EXPORT CREDIT BANK OF TU			4,000,000.000	4,225,000.00
EXPORT IMPORT BK INDIA			3,000,000.000	3,016,665.00
EXPORT IMPORT BK KOREA			1,300,000.000	1,450,480.20
EXPRESS SCRIPTS HOLDING			3,300,000.000	3,295,802.40
EXPRESS SCRIPTS HOLDING			3,300,000.000	3,625,525.20
EXPRESS SCRIPTS HOLDING			4,700,000.000	4,693,730.20
EXPRESS SCRIPTS HOLDING			4,600,000.000	4,823,624.40
FANNIE MAE			71,077.500	71,056.07
FANNIE MAE			1,927,689.200	1,945,276.28
FANNIE MAE			2,078,187.000	2,084,545.84
FANNIE MAE			2,243,292.720	2,314,554.28
FANNIE MAE			3,711,491.900	3,704,923.30
FANNIE MAE			3,695,329.400	3,718,064.54
FANNIE MAE			5,444,055.450	5,470,753.64
FANNIE MAE			6,282,214.480	6,520,564.84
FANNIE MAE			8,382,997.780	8,392,616.43
FANNIE MAE			26,611,967.200	28,291,954.08
FANNIE MAE CAS			929,196.810	930,521.94
FANNIE MAE CAS			1,911,398.060	1,911,147.86
FANNIE MAE CAS			3,002,873.130	3,020,623.41
FANNIE MAE CAS			4,042,223.470	4,013,271.85
FANNIE MAE CAS			4,266,402.510	4,273,677.15
FANNIEMAE ACES			9,993,644.100	10,029,499.30
FED HM LN PC POOL 1B7913			3,616,496.370	3,819,622.31
FED HM LN PC POOL 1B8315			2,487,569.350	2,624,419.25
FED HM LN PC POOL 1G1642			386,605.200	405,853.11
FED HM LN PC POOL A90377			8,232,589.260	9,036,231.57
FED HM LN PC POOL Q19740			5,607,388.570	5,831,464.86
FED HM LN PC POOL T60579			3,769,117.100	3,939,905.22
FED HM LN PC POOL T60585			7,314,858.690	7,646,313.22
FED HM LN PC POOL T60691			4,415,658.240	4,615,742.75
FED REPUBLIC OF BRAZIL			666,666.700	699,333.37

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
FED REPUBLIC OF BRAZIL			2,000,000.000	2,440,000.00
FED REPUBLIC OF BRAZIL			2,500,000.000	2,736,250.00
FED REPUBLIC OF BRAZIL			3,100,000.000	2,766,750.00
FED REPUBLIC OF BRAZIL			5,000,000.000	4,850,000.00
FED REPUBLIC OF BRAZIL			5,188,889.060	5,422,389.07
FED REPUBLIC OF BRAZIL			7,525,000.000	7,393,312.50
FED REPUBLIC OF BRAZIL			8,300,000.000	7,565,450.00
FERRARA CANDY			51,000,000.000	50,490,000.00
FHLMC MULTIFAMILY STRUCTURED P			3,999,641.720	4,014,527.99
FHLMC MULTIFAMILY STRUCTURED P			7,000,000.000	7,008,720.60
FIAT CHRYSLER AUTOMOBILE			1,000,000.000	1,011,250.00
FIBRIA OVERSEAS FINANCE			1,000,000.000	1,022,500.00
FIBRIA OVERSEAS FINANCE			1,600,000.000	1,636,000.00
FIDELITY NATIONAL INFORM			2,000,000.000	2,114,240.00
FIFTH THIRD AUTO TRUST			7,000,000.000	7,110,098.10
FIFTH THIRD BANK			1,500,000.000	1,529,503.50
FIFTH THIRD BANK			6,000,000.000	6,144,384.00
FIRST DATA CORPORATION			1,000,000.000	1,012,500.00
FIRST DATA CORPORATION			2,639,000.000	2,756,409.11
FIRST DATA CORPORATION			3,000,000.000	3,007,500.00
FIRST TENNESSEE BANK			3,550,000.000	3,566,184.45
FISERV INC			4,600,000.000	4,917,243.60
FLORIDA POWER + LIGHT CO			3,700,000.000	3,969,426.60
FNMA POOL 468763			29,616,938.880	30,663,032.85
FNMA POOL 469841			31,711,033.600	33,736,020.93
FNMA POOL 471649			21,717,000.000	21,708,413.10
FNMA POOL 889347			2,731,934.030	2,839,413.78
FNMA POOL 889703			648,368.230	686,283.51
FNMA POOL 962221			938,747.340	963,457.05
FNMA POOL AE5013			508,373.400	541,493.93
FNMA POOL AE8732			3,472,266.190	3,638,249.54
FNMA POOL AI0550			3,814,442.550	4,032,188.10
FNMA POOL AL4450			19,382,968.980	21,187,250.09
FNMA POOL AM2451			19,000,000.000	18,993,224.60
FNMA POOL AM4251			5,758,920.720	6,284,836.88
FNMA POOL AM6977			7,744,532.800	7,913,492.17
FNMA POOL AM8334			9,762,594.800	10,200,792.77
FNMA POOL AM8567			9,806,052.900	10,267,451.22
FNMA POOL AM9324			5,911,059.720	6,198,172.30
FNMA POOL AN0425			25,845,000.000	25,916,607.45
FNMA POOL AN0433			18,000,000.000	17,995,292.28
FNMA POOL AN0531			35,762,774.550	35,686,830.15
FNMA POOL AN0612			18,000,000.000	18,049,376.16
FNMA POOL AN0625			7,000,000.000	7,000,963.76
FNMA POOL AN0634			20,064,000.000	20,128,520.81
FNMA POOL AN0667			3,475,000.000	3,481,228.10
FNMA POOL AN0762			12,750,000.000	12,762,986.77
FNMA POOL AN1145			20,000,000.000	20,051,814.00
FNMA POOL AN1213			10,000,000.000	10,022,186.60
FNMA POOL AN1436			13,449,000.000	13,466,320.03
FNMA POOL AN1614			30,000,000.000	30,769,128.00
FNMA POOL AN1622			10,000,000.000	10,565,834.80
FNMA POOL AN1628			20,000,000.000	19,995,135.80
FNMA POOL AN1639			14,650,000.000	15,335,870.66
FNMA POOL AO8139			4,999,914.200	5,230,183.75
FNMA POOL AS0303			68,110,693.640	70,856,405.98
FNMA POOL AT5895			2,725,794.280	2,837,381.48
FNMA POOL AT8535			1,655,936.300	1,722,691.23
FNMA POOL AU3753			17,802,477.260	19,156,439.33
FNMA POOL AU6509			12,880,170.750	13,855,743.22
FNMA POOL AW2718			14,122,511.800	14,931,798.10
FNMA POOL MA1008			8,597,384.000	8,993,333.94
FNMA TBA 15 YR 3.5			35,500,000.000	37,616,133.70
FNMA TBA 30 YR 3			140,000,000.000	145,260,934.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
FNMA TBA 30 YR 3.5			414,000,000.000	436,737,666.60
FNMA TBA 30 YR 4			279,000,000.000	299,140,312.50
FNMA TBA 30 YR 4.5			150,000,000.000	163,757,820.00
FONDO MIVIVIENDA SA			1,000,000.000	995,000.00
FORD CREDIT AUTO OWNER TRUST			7,468,664.580	7,467,914.73
FORD CREDIT AUTO OWNER TRUST			8,000,000.000	7,999,999.20
FORD CREDIT AUTO OWNER TRUST/F			8,000,000.000	8,148,325.60
FORD CREDIT AUTO OWNER TRUST/F			8,750,000.000	8,994,287.75
FORD CREDIT AUTO OWNER TRUST/F			10,000,000.000	10,297,937.00
FORD CREDIT FLOORPLAN MASTER O			5,000,000.000	5,049,199.50
FORD CREDIT FLOORPLAN MASTER O			6,000,000.000	6,010,154.40
FORD MOTOR CREDIT CO LLC			2,400,000.000	2,588,133.60
FORD MOTOR CREDIT CO LLC			3,000,000.000	3,578,025.00
FORD MOTOR CREDIT CO LLC			3,900,000.000	3,954,475.20
FORD MOTOR CREDIT CO LLC			26,209,000.000	26,627,819.82
FOREST LABORATORIES LLC			3,000,000.000	3,357,399.00
FORTIVE CORPORATION			3,200,000.000	3,293,244.80
FREDDIE MAC			109,801.300	109,794.25
FREDDIE MAC			1,653,115.080	1,710,589.59
FREDDIE MAC			1,735,420.800	1,793,527.89
FREDDIE MAC			1,792,728.990	1,852,754.93
FREDDIE MAC			2,919,839.830	2,971,165.36
FREDDIE MAC			4,357,389.230	4,456,906.77
FREDDIE MAC			4,531,445.310	4,725,794.92
FREDDIE MAC			5,064,450.000	5,094,469.02
FREDDIE MAC			13,139,306.400	13,090,755.35
FREDDIE MAC			13,901,482.760	13,801,743.79
FREDDIE MAC			47,801,453.400	49,631,226.11
FREDDIE MAC STACR			3,729,916.050	3,736,076.01
FREDDIE MAC STACR			3,934,163.580	3,939,418.05
FREEPORT MCMORAN INC			200,000.000	198,500.00
FRESENIUS MED CARE II			1,300,000.000	1,335,750.00
FRESENIUS MED CARE US			2,600,000.000	2,886,000.00
FRESENIUS MED CARE US			4,900,000.000	5,108,250.00
FRONTIER COMMUNICATIONS			400,000.000	427,000.00
FRONTIER COMMUNICATIONS			500,000.000	447,500.00
FRONTIER COMMUNICATIONS			2,050,000.000	1,932,662.10
FRONTIER COMMUNICATIONS			2,500,000.000	2,739,250.00
GATX CORP			2,000,000.000	2,022,742.00
GE CAPITAL INTL FUNDING			1,703,000.000	1,848,146.69
GE CAPITAL INTL FUNDING			4,000,000.000	4,120,644.00
GENERAL ELECTRIC CO			595,000.000	647,838.38
GENERAL ELECTRIC CO			1,432,000.000	1,623,820.70
GENERAL ELECTRIC CO			2,500,000.000	2,884,947.50
GENERAL ELECTRIC CO			3,000,000.000	3,299,781.00
GENERAL ELECTRIC CO			5,727,000.000	6,558,405.77
GENERAL MOTORS CO			3,300,000.000	3,914,410.50
GENERAL MOTORS CO			4,800,000.000	4,780,627.20
GENERAL MOTORS CO			7,250,000.000	7,464,418.75
GENERAL MOTORS FINL CO			2,400,000.000	2,422,185.60
GENERAL MOTORS FINL CO			3,500,000.000	3,661,532.00
GENERAL MOTORS FINL CO			6,700,000.000	6,710,659.70
GENERAL MOTORS FINL CO			12,000,000.000	12,094,272.00
GEORGIA PACIFIC LLC			3,250,000.000	3,481,539.75
GEORGIA POWER COMPANY			2,400,000.000	2,763,660.00
GEORGIAN RAILWAY JSC			4,500,000.000	4,950,000.00
GILEAD SCIENCES INC			4,000,000.000	4,500,116.00
GILEAD SCIENCES INC			4,400,000.000	4,571,991.60
GILEAD SCIENCES INC			4,200,000.000	4,775,832.60
GILEAD SCIENCES INC			4,500,000.000	5,080,954.50
GLENCORE FINANCE CANADA			2,300,000.000	2,301,150.00
GLENCORE FINANCE CANADA			3,500,000.000	3,486,875.00
GLENCORE FINANCE CANADA			5,000,000.000	4,981,250.00
GLP CAPITAL LP / FIN II			250,000.000	257,500.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
GM FINANCIAL AUTOMOBILE LEASIN			5,000,000.000	5,013,242.50
GMAC CAPITAL TRUST I			100,000.000	2,482,000.00
GMAC MORTGAGE CORPORATION LOAN			1,246,860.840	1,232,496.88
GOLDMAN SACHS GROUP INC			1,000,000.000	1,010,259.00
GOLDMAN SACHS GROUP INC			1,000,000.000	1,014,128.00
GOLDMAN SACHS GROUP INC			3,050,000.000	3,181,946.05
GOLDMAN SACHS GROUP INC			3,100,000.000	3,204,435.90
GOLDMAN SACHS GROUP INC			4,200,000.000	4,629,592.80
GOLDMAN SACHS GROUP INC			4,600,000.000	4,841,504.60
GOLDMAN SACHS GROUP INC			5,000,000.000	5,126,085.00
GOLDMAN SACHS GROUP INC			4,400,000.000	5,427,549.60
GOLDMAN SACHS GROUP INC			5,300,000.000	5,535,166.30
GOODYEAR TIRE + RUBBER			3,375,000.000	3,438,281.25
GOODYEAR TIRE + RUBBER			5,000,000.000	5,162,500.00
GOVERNMENT NATIONAL MORTGAGE A			3,430,585.320	3,500,628.95
GOVERNMENT NATIONAL MORTGAGE A			7,978,368.910	8,252,960.43
GOVERNMENT OF JAMAICA			4,700,000.000	5,205,250.00
GOVT OF BERMUDA			2,064,000.000	2,234,280.00
GRAPHIC PACKAGING INTL			3,198,000.000	3,343,892.76
GRAY TELEVISION INC			750,000.000	751,875.00
GRAY TELEVISION INC			3,665,000.000	3,820,762.50
GRUMA SAB DE CV			2,000,000.000	2,155,000.00
GRUPO BIMBO SAB DE CV			1,800,000.000	1,949,304.60
GRUPO BIMBO SAB DE CV			2,400,000.000	2,497,545.60
GRUPO BIMBO SAB DE CV			3,700,000.000	3,974,466.00
GRUPO BIMBO SAB DE CV			5,500,000.000	5,655,430.00
GRUPO TELEVISA SAB			3,300,000.000	3,562,640.40
GRUPO TELEVISA SAB			3,300,000.000	3,644,091.00
GS MORTGAGE SECURITIES TRUST			3,000,000.000	3,131,587.20
GS MORTGAGE SECURITIES TRUST			4,000,000.000	4,022,511.60
GS MORTGAGE SECURITIES TRUST			4,950,000.000	5,409,821.84
GS MORTGAGE SECURITIES TRUST			7,000,000.000	7,280,769.30
GS MORTGAGE SECURITIES TRUST			11,426,484.090	11,699,356.53
GSR MORTGAGE LOAN TRUST			2,300,325.930	1,910,256.90
GSR MORTGAGE LOAN TRUST			4,034,466.970	3,897,435.49
HANESBRANDS INC			4,700,000.000	4,711,750.00
HBOS PLC			1,400,000.000	1,501,644.20
HCA HOLDINGS INC			2,250,000.000	2,401,875.00
HCA INC			700,000.000	745,500.00
HCA INC			2,600,000.000	2,665,000.00
HCA INC			3,302,000.000	3,652,837.50
HD SUPPLY INC			2,200,000.000	2,304,280.00
HD SUPPLY INC			4,500,000.000	4,680,000.00
HEALTHSOUTH CORP			1,321,000.000	1,367,235.00
HEALTHSOUTH CORP			5,000,000.000	4,900,000.00
HERC RENTALS INC			1,500,000.000	1,503,385.20
HERC RENTALS INC			1,600,000.000	1,605,476.19
HERTZ CORP			3,100,000.000	3,200,750.00
HERTZ CORP			3,500,000.000	3,587,500.00
HILCORP ENERGY I/HILCORP			2,622,000.000	2,444,752.80
HILTON USA TRUST			25,000,000.000	25,117,187.50
HILTON WORLDWIDE FIN LLC			4,150,000.000	4,295,250.00
HILTON WORLDWIDE FIN LLC			8,492,000.000	8,789,220.00
HISTORIC TW INC			3,750,000.000	4,891,027.50
HOLCIM US FINANCE SARL +			3,750,000.000	4,188,742.50
HOME DEPOT INC			3,500,000.000	3,814,300.00
HOME DEPOT INC			5,300,000.000	6,076,137.30
HOME DEPOT INC			5,750,000.000	6,453,334.25
HONDA AUTO RECEIVABLES OWNER T			9,961,665.940	9,957,832.69
HONDURAS GOVERNMENT			1,200,000.000	1,304,178.00
HOST HOTELS + RESORTS			3,700,000.000	4,067,720.80
HOST HOTELS + RESORTS LP			2,000,000.000	2,266,734.00
HUNGARY			3,000,000.000	3,352,500.00
HUNGARY			2,650,000.000	3,845,150.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
HUNGARY			4,200,000.000	4,657,800.00
HUNGARY			5,000,000.000	5,190,000.00
HUNGARY			5,650,000.000	5,833,625.00
HUNGARY			7,900,000.000	8,986,250.00
HUNGARY			9,600,000.000	10,644,000.00
HUNGARY			14,900,000.000	16,948,750.00
HUNTINGTON BANCSHARES			5,000,000.000	5,179,590.00
HUNTINGTON INGALLS INDUS			3,000,000.000	3,138,750.00
HUNTINGTON INGALLS INDUS			4,500,000.000	4,758,750.00
HUSKY ENERGY INC			3,000,000.000	3,102,846.00
HYUNDAI AUTO RECEIVABLES TRUST			2,509,442.840	2,509,509.84
INDIANA MICHIGAN POWER			3,300,000.000	3,441,692.10
INDIANA MICHIGAN POWER			3,300,000.000	3,667,504.50
ING BANK NV			5,100,000.000	5,154,279.30
ING BANK NV			7,300,000.000	8,011,144.10
INGREDION INC			5,200,000.000	5,704,764.00
INSTIT COSTA DE ELECTRIC			2,100,000.000	2,173,500.00
INTEL CORP			2,000,000.000	2,163,704.00
INTERNATIONAL PAPER CO			3,500,000.000	3,673,040.00
INTERPUBLIC GROUP COS			2,500,000.000	2,678,917.50
INTESA SANPAOLO SPA			1,100,000.000	1,007,046.70
INTESA SANPAOLO SPA			1,200,000.000	1,277,204.40
INTESA SANPAOLO SPA			3,500,000.000	3,204,239.50
INTESA SANPAOLO SPA			3,500,000.000	3,982,688.50
INTESA SANPAOLO SPA			7,150,000.000	7,176,748.15
INVERSIONES CMPC SA			2,300,000.000	2,408,695.70
INVESCO FINANCE PLC			3,000,000.000	3,130,581.00
INVITATION HOMES TRUST			5,873,049.350	5,855,003.82
INVITATION HOMES TRUST			6,738,554.930	6,743,416.80
INVITATION HOMES TRUST			6,908,444.410	6,867,062.83
INVITATION HOMES TRUST			9,979,842.820	9,909,148.61
ISHARES IBOXX HIGH YIELD COR			28,976.000	2,453,977.44
ISLAMIC REP OF PAKISTAN			3,000,000.000	2,685,000.00
ISLAMIC REP OF PAKISTAN			3,000,000.000	3,155,205.00
ITC HOLDINGS CORP			2,400,000.000	2,497,881.60
IVORY COAST			5,000,000.000	4,675,000.00
JAGUAR LAND ROVER AUTOMO			1,000,000.000	1,038,750.00
JAGUAR LAND ROVER AUTOMO			2,000,000.000	2,022,500.00
JAGUAR LAND ROVER AUTOMO			5,250,000.000	5,309,062.50
JC PENNEY CORP INC			1,500,000.000	1,509,375.00
JM SMUCKER CO			3,300,000.000	3,563,544.60
JP MORGAN CHASE BANK NA			4,000,000.000	4,224,844.00
JP MORGAN CHASE COMMERCIAL MOR			3,726,766.120	3,854,509.23
JP MORGAN CHASE COMMERCIAL MOR			7,000,000.000	7,013,125.00
JP MORGAN CHASE COMMERCIAL MOR			10,338,541.090	10,723,952.60
JP MORGAN MORTGAGE TRUST			6,500,000.000	6,707,658.75
JPMBB COMMERCIAL MORTGAGE SECU			2,760,000.000	3,013,741.43
JPMBB COMMERCIAL MORTGAGE SECU			7,000,000.000	7,595,554.40
JPMDB COMMERCIAL MORTGAGE SECU			5,000,000.000	5,278,260.50
JPMDB COMMERCIAL MORTGAGE SECU			6,000,000.000	6,315,744.00
JPMORGAN CHASE + CO			276,000.000	263,925.00
JPMORGAN CHASE + CO			1,700,000.000	1,751,734.40
JPMORGAN CHASE + CO			1,743,000.000	1,797,468.75
JPMORGAN CHASE + CO			2,500,000.000	2,728,205.00
JPMORGAN CHASE + CO			4,500,000.000	5,007,802.50
JPMORGAN CHASE + CO			5,600,000.000	5,755,836.80
JPMORGAN CHASE + CO			6,500,000.000	6,877,214.50
JPMORGAN CHASE + CO			6,500,000.000	7,010,633.50
KAZAKHSTAN TEMIR ZHOLY			2,000,000.000	2,049,000.00
KAZAKHSTAN TEMIR ZHOLY			6,250,000.000	6,523,437.50
KAZMUNAYGAS NATIONAL CO			2,509,000.000	2,731,548.30
KAZMUNAYGAS NATIONAL CO			4,200,000.000	4,641,000.00
KAZMUNAYGAS NATIONAL CO			6,963,000.000	7,669,744.50
KEYCORP			2,500,000.000	2,540,742.50

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
KFC HLD/PIZZA HUT/TACO			1,200,000.000	1,221,000.00
KFC HLD/PIZZA HUT/TACO			1,200,000.000	1,230,000.00
KINDER MORGAN ENER PART			2,000,000.000	2,117,994.00
KINDER MORGAN ENER PART			3,200,000.000	2,882,988.80
KINDER MORGAN INC			2,050,000.000	2,160,597.50
KINGDOM OF JORDAN			2,000,000.000	2,110,000.00
KINGDOM OF MOROCCO			2,500,000.000	2,634,375.00
KINGDOM OF MOROCCO			7,900,000.000	8,324,625.00
KLX INC			3,500,000.000	3,430,000.00
KRAFT HEINZ FOODS CO			2,200,000.000	2,605,147.60
KRAFT HEINZ FOODS CO			2,600,000.000	2,699,946.60
KRAFT HEINZ FOODS CO			3,400,000.000	3,427,805.20
KRAFT HEINZ FOODS CO			3,400,000.000	3,595,574.80
KRAFT HEINZ FOODS CO			9,000,000.000	9,030,240.00
L 3 COMMUNICATIONS CORP			1,500,000.000	1,618,996.50
L BRANDS INC			3,368,000.000	3,623,968.00
LAMAR MEDIA CORP			2,510,000.000	2,610,400.00
LAREDO PETROLEUM INC			1,000,000.000	1,002,500.00
LAREDO PETROLEUM INC			3,060,000.000	2,861,100.00
LB UBS COMMERCIAL MORTGAGE TRU			4,000,000.000	4,065,802.40
LEAR CORP			2,500,000.000	2,568,750.00
LEBANESE REPUBLIC			4,000,000.000	3,985,000.00
LEBANESE REPUBLIC			5,000,000.000	4,875,000.00
LEBANESE REPUBLIC			5,000,000.000	4,950,000.00
LENNAR CORP			138,000.000	143,230.20
LENNAR CORP			460,000.000	479,159.00
LENNAR CORP			2,500,000.000	2,506,250.00
LEVEL 3 FINANCING INC			3,000,000.000	3,011,250.00
LEVEL 3 FINANCING INC			3,000,000.000	3,030,000.00
LEVI STRAUSS + CO			5,000,000.000	5,306,250.00
LG+E AND KU ENERGY LLC			8,500,000.000	9,128,464.50
LIBERTY MUTUAL GROUP INC			3,400,000.000	3,611,605.80
LIFEPPOINT HEALTH INC			2,750,000.000	2,866,875.00
LLOYDS BANKING GROUP PLC			3,200,000.000	3,240,361.60
LOCKHEED MARTIN CORP			2,500,000.000	2,946,927.50
LOCKHEED MARTIN CORP			4,500,000.000	4,561,884.00
LOUISIANA PACIFIC CORP			6,625,000.000	6,848,593.75
LOUISVILLE GAS + ELEC			2,700,000.000	3,100,574.70
LOWE S COS INC			3,200,000.000	3,666,905.60
LOWE S COS INC			4,000,000.000	4,074,016.00
LOWE S COS INC			4,000,000.000	4,112,732.00
MACYS RETAIL HLDGS INC			2,064,000.000	2,106,501.89
MAGYAR EXPORT IMPORT BAN			2,500,000.000	2,547,475.00
MARATHON OIL CORP			6,650,000.000	6,889,659.35
MARSH + MCLENNAN COS INC			2,200,000.000	2,320,236.60
MARSH + MCLENNAN COS INC			2,400,000.000	2,451,936.00
MASCO CORP			1,500,000.000	1,530,450.00
MASCO CORP			4,700,000.000	4,864,970.00
MASCO CORP			6,900,000.000	7,715,097.00
MASTER CREDIT CARD TRUST			7,000,000.000	7,008,390.90
MASTR ADJUSTABLE RATE MORTGAGE			106,172.600	85,312.79
MASTR ADJUSTABLE RATE MORTGAGE			211,141.820	172,938.68
MASTR ADJUSTABLE RATE MORTGAGE			2,067,366.740	1,213,978.42
MASTR ADJUSTABLE RATE MORTGAGE			10,084,710.950	6,024,511.53
MATCH GROUP INC			2,250,000.000	2,340,000.00
MCDONALD S CORP			5,100,000.000	5,963,328.00
MEDNAX INC			3,600,000.000	3,645,000.00
MERCEDES BENZ AUTO LEASE TRUST			5,379,090.060	5,384,174.38
MERCEDES BENZ AUTO LEASE TRUST			6,000,000.000	6,032,911.80
MERCEDES BENZ MASTER OWNER TRU			5,000,000.000	5,007,153.50
MERITOR INC			2,100,000.000	1,963,500.00
MET LIFE GLOB FUNDING I			2,000,000.000	2,046,660.00
METLIFE INC			1,000,000.000	1,107,064.00
MGM GROWTH/MGM FINANCE			750,000.000	793,125.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
MGM RESORTS INTL			4,060,000.000	4,415,250.00
MICROSOFT CORP			4,400,000.000	4,961,660.00
MIDAMERICAN ENERGY CO			1,300,000.000	1,582,109.10
MIDAMERICAN ENERGY CO			2,500,000.000	3,480,120.00
MIDAMERICAN ENERGY CO			3,965,000.000	4,600,910.67
MIDAMERICAN ENERGY CO			6,300,000.000	7,125,369.30
MOHAWK INDUSTRIES INC			4,500,000.000	4,741,951.50
MORGAN STANLEY			1,400,000.000	1,418,443.60
MORGAN STANLEY			2,200,000.000	2,223,012.00
MORGAN STANLEY			2,800,000.000	2,972,446.40
MORGAN STANLEY			4,700,000.000	5,032,708.30
MORGAN STANLEY			4,500,000.000	5,138,437.50
MORGAN STANLEY			5,000,000.000	5,610,575.00
MORGAN STANLEY			7,000,000.000	7,039,592.00
MORGAN STANLEY			7,000,000.000	7,378,686.00
MORGAN STANLEY			11,000,000.000	11,181,379.00
MORGAN STANLEY			15,000,000.000	15,247,485.00
MORGAN STANLEY BAML TRUST			4,000,000.000	4,259,580.40
MORGAN STANLEY BAML TRUST			4,000,000.000	4,363,035.20
MORGAN STANLEY BAML TRUST			6,475,000.000	6,715,502.22
MORGAN STANLEY BAML TRUST			7,000,000.000	7,418,649.70
MORGAN STANLEY CAPITAL I TRUST			21,638,485.170	21,794,035.58
MPLX LP			1,000,000.000	974,161.00
MPLX LP			2,225,000.000	2,174,543.68
MPLX LP			5,250,000.000	5,114,345.25
MSCI INC			3,250,000.000	3,371,875.00
MYLAN NV			2,700,000.000	2,735,850.60
MYLAN NV			2,700,000.000	2,738,739.60
NABORS INDUSTRIES INC			3,500,000.000	3,494,585.50
NASDAQ INC			3,450,000.000	3,642,051.15
NATURE S BOUNTY CO/THE			1,750,000.000	1,752,187.50
NBCUNIVERSAL ENTERPRISE			2,000,000.000	2,044,658.00
NBCUNIVERSAL MEDIA LLC			2,000,000.000	2,691,030.00
NEIMAN MARCUS GROUP LTD			2,100,000.000	1,596,000.00
NEIMAN MARCUS GROUP LTD			2,369,000.000	1,930,735.00
NEW GOLD INC			3,300,000.000	3,217,500.00
NEW YORK LIFE INSURANCE			4,575,000.000	5,620,936.50
NEWCREST FINANCE PTY LTD			4,750,000.000	4,810,196.75
NEWELL BRANDS INC			3,600,000.000	3,902,583.60
NEWELL BRANDS INC			4,000,000.000	4,104,724.00
NEWELL BRANDS INC			4,000,000.000	4,167,128.00
NEXTERA ENERGY CAPITAL			6,500,000.000	7,185,249.50
NEXTGEAR FLOORPLAN MASTER OWNE			10,000,000.000	10,021,291.00
NIELSEN FINANCE LLC/CO			1,000,000.000	1,020,000.00
NIELSEN FINANCE LLC/CO			2,475,000.000	2,521,406.25
NORTHERN STATES PWR MINN			1,325,000.000	1,613,930.83
NORTHWESTERN MUTUAL LIFE			7,500,000.000	9,593,520.00
NOVA CHEMICALS CORP			1,900,000.000	1,881,000.00
NRG ENERGY INC			2,000,000.000	2,070,000.00
NXP BV NXP FUNDING LLC			2,167,000.000	2,169,242.85
NXP BV/NXP FUNDING LLC			1,500,000.000	1,518,750.00
NXP BV/NXP FUNDING LLC			2,050,000.000	2,142,250.00
O REILLY AUTOMOTIVE INC			2,200,000.000	2,371,960.80
O REILLY AUTOMOTIVE INC			3,700,000.000	3,879,383.40
O REILLY AUTOMOTIVE INC			5,500,000.000	6,134,293.00
OASIS PETROLEUM INC			3,089,000.000	2,853,463.75
OCCIDENTAL PETROLEUM COR			3,000,000.000	3,164,076.00
OFFICE CHERIFIEN DES PHO			1,500,000.000	1,596,750.00
OFFICE CHERIFIEN DES PHO			2,000,000.000	1,967,500.00
ONTARIO (PROVINCE OF)			8,000,000.000	8,239,800.00
OSCAR US FUNDING TRUST			6,000,000.000	5,994,666.00
OWENS CORNING			5,800,000.000	6,184,743.00
PACIFIC GAS + ELECTRIC			3,200,000.000	3,555,721.60
PACIFICORP			1,000,000.000	1,351,876.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
PACIFICORP			3,300,000.000	3,642,177.00
PACKAGING CORP OF AMERIC			1,900,000.000	1,962,532.80
PACKAGING CORP OF AMERIC			2,200,000.000	2,389,622.40
PARTY CITY HOLDINGS INC			4,750,000.000	4,916,250.00
PASSIVE CORE FI			582,532,142.720	674,836,108.33
PBF HOLDING CO LLC			4,250,000.000	4,106,562.50
PENSKE AUTOMOTIVE GROUP			3,100,000.000	2,945,000.00
PENSKE AUTOMOTIVE GROUP			4,300,000.000	4,149,500.00
PENSKE TRUCK LEASING/PTL			2,400,000.000	2,426,148.00
PENSKE TRUCK LEASING/PTL			3,200,000.000	3,273,043.20
PENSKE TRUCK LEASING/PTL			4,250,000.000	4,353,946.50
PENSKE TRUCK LEASING/PTL			5,300,000.000	5,400,201.80
PENTAIR FINANCE SA			1,800,000.000	1,800,259.20
PERRIGO CO PLC			2,050,000.000	2,047,841.35
PERRIGO FINANCE UNLIMITE			3,300,000.000	3,436,956.60
PERTAMINA PERSERO PT			2,000,000.000	2,020,200.00
PERTAMINA PERSERO PT			2,500,000.000	2,662,125.00
PERTAMINA PERSERO PT			4,000,000.000	4,251,720.00
PERTAMINA PERSERO PT			5,000,000.000	4,848,725.00
PERTAMINA PERSERO PT			5,580,000.000	5,983,713.00
PERUSAHAAN LISTRIK NEGAR			1,250,000.000	1,360,025.00
PERUSAHAAN LISTRIK NEGAR			2,000,000.000	1,919,220.00
PETROBRAS GLOBAL FINANCE			3,000,000.000	2,743,500.00
PETROBRAS GLOBAL FINANCE			5,000,000.000	5,160,000.00
PETROLEOS DE VENEZUELA S			6,700,000.000	2,323,895.00
PETROLEOS DE VENEZUELA S			5,737,000.000	3,570,708.80
PETROLEOS MEXICANOS			2,000,000.000	2,015,000.00
PETROLEOS MEXICANOS			2,600,000.000	2,349,230.00
PETROLEOS MEXICANOS			3,000,000.000	2,887,200.00
PETROLEOS MEXICANOS			4,500,000.000	4,567,950.00
PETROLEOS MEXICANOS			5,500,000.000	4,950,000.00
PETROLEOS MEXICANOS			11,950,000.000	11,909,489.50
PETSMART INC			6,300,000.000	6,489,000.00
PG+E CORP			5,000,000.000	5,098,060.00
PHILLIPS 66			3,400,000.000	3,624,383.00
PINNACLE ENTERTAINMENT I			2,250,000.000	2,244,375.00
PINNACLE FOODS FINANCE L			1,225,000.000	1,241,843.75
PLAINS ALL AMER PIPELINE			2,000,000.000	2,127,018.00
PORT AUTH OF NEW YORK NEW JE			7,500,000.000	8,554,350.00
POST APARTMENT HOMES LP			925,000.000	940,072.88
POST HOLDINGS INC			4,000,000.000	4,395,000.00
POWER SECTOR ASSETS + LI			1,750,000.000	2,369,517.50
POWER SECTOR ASSETS + LI			4,700,000.000	5,422,672.00
PPG INDUSTRIES INC			179,000.000	193,674.06
PPL CAPITAL FUNDING INC			4,950,000.000	5,209,766.10
PPL ELECTRIC UTILITIES			4,727,000.000	5,323,571.04
PROGRESS ENERGY INC			3,000,000.000	3,121,914.00
PROLOGIS LP			2,100,000.000	2,221,877.70
PROVINCIA DE BUENOS AIRE			2,000,000.000	2,200,000.00
PRUDENTIAL FINANCIAL INC			2,800,000.000	3,156,647.20
PRUDENTIAL FINANCIAL INC			3,000,000.000	3,400,560.00
PUBLIC SERVICE COLORADO			3,367,000.000	4,055,191.23
PUBLIC SERVICE ELECTRIC			7,000,000.000	7,593,985.00
PUGET ENERGY INC			2,300,000.000	2,679,198.70
PUGET ENERGY INC			3,500,000.000	3,593,716.00
PUGET ENERGY INC			6,000,000.000	6,982,998.00
QUEST DIAGNOSTICS INC			4,600,000.000	4,758,534.40
QUINTILES IMS INC			1,600,000.000	1,628,000.00
RANGE RESOURCES CORP			3,000,000.000	2,827,500.00
REGAL ENTERTAINMENT GRP			1,587,000.000	1,622,707.50
REGAL ENTERTAINMENT GRP			6,750,000.000	6,648,750.00
REGENCY ENERGY PART/FINA			2,200,000.000	2,219,562.40
REGENCY ENERGY PARTNERS			10,000,000.000	9,762,120.00
REGIONS BANK			759,000.000	832,391.51

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REGIONS BANK			13,500,000.000	13,589,883.00
REGIONS FINANCIAL CORP			10,000,000.000	10,017,480.00
REP OF ANGOLA (NORTHERN			1,340,625.000	1,345,317.19
REPUBLIC OF ARGENTINA			2,000,000.000	2,160,000.00
REPUBLIC OF ARGENTINA			2,000,000.000	2,162,000.00
REPUBLIC OF ARGENTINA			3,000,000.000	3,132,000.00
REPUBLIC OF ARGENTINA			3,840,000.000	4,089,600.00
REPUBLIC OF ARGENTINA			5,476,000.000	5,703,254.00
REPUBLIC OF ARGENTINA			5,783,406.750	6,361,747.43
REPUBLIC OF ARGENTINA			13,500,000.000	9,112,500.00
REPUBLIC OF ARMENIA			3,000,000.000	3,037,500.00
REPUBLIC OF AZERBAIJAN			2,250,000.000	2,283,750.00
REPUBLIC OF CHILE			1,250,000.000	1,259,375.00
REPUBLIC OF CHILE			3,500,000.000	3,801,875.00
REPUBLIC OF CHILE			4,600,000.000	4,659,800.00
REPUBLIC OF CHILE			4,740,000.000	4,935,525.00
REPUBLIC OF COLOMBIA			2,000,000.000	2,310,000.00
REPUBLIC OF COLOMBIA			3,500,000.000	3,386,250.00
REPUBLIC OF COLOMBIA			3,500,000.000	3,622,500.00
REPUBLIC OF COLOMBIA			3,000,000.000	3,900,000.00
REPUBLIC OF COLOMBIA			5,500,000.000	5,698,000.00
REPUBLIC OF COLOMBIA			8,500,000.000	9,860,000.00
REPUBLIC OF COLOMBIA			10,700,000.000	11,502,500.00
REPUBLIC OF COLOMBIA			16,300,000.000	17,033,500.00
REPUBLIC OF COSTA RICA			2,500,000.000	2,475,000.00
REPUBLIC OF ECUADOR			2,300,000.000	2,277,000.00
REPUBLIC OF ECUADOR			4,300,000.000	3,762,500.00
REPUBLIC OF EL SALVADOR			3,250,000.000	2,880,312.50
REPUBLIC OF EL SALVADOR			3,700,000.000	3,709,250.00
REPUBLIC OF EL SALVADOR			4,500,000.000	4,471,875.00
REPUBLIC OF EL SALVADOR			5,417,000.000	5,173,235.00
REPUBLIC OF GABON			2,250,000.000	2,325,937.50
REPUBLIC OF GHANA			1,800,000.000	1,575,000.00
REPUBLIC OF GHANA			3,700,000.000	3,737,000.00
REPUBLIC OF GUATEMALA			2,000,000.000	2,027,500.00
REPUBLIC OF INDONESIA			2,000,000.000	2,247,180.00
REPUBLIC OF INDONESIA			2,500,000.000	2,887,500.00
REPUBLIC OF INDONESIA			4,500,000.000	4,832,415.00
REPUBLIC OF INDONESIA			5,300,000.000	5,330,687.00
REPUBLIC OF INDONESIA			5,900,000.000	6,099,538.00
REPUBLIC OF INDONESIA			7,750,000.000	8,623,735.00
REPUBLIC OF INDONESIA			8,100,000.000	8,790,201.00
REPUBLIC OF INDONESIA			7,700,000.000	9,789,857.00
REPUBLIC OF INDONESIA			9,550,000.000	10,163,110.00
REPUBLIC OF IRAQ			3,000,000.000	2,295,000.00
REPUBLIC OF KAZAKHSTAN			3,000,000.000	3,288,750.00
REPUBLIC OF KAZAKHSTAN			3,900,000.000	3,919,500.00
REPUBLIC OF KENYA			2,000,000.000	1,855,000.00
REPUBLIC OF KENYA			2,300,000.000	2,279,875.00
REPUBLIC OF LATVIA			5,000,000.000	5,128,225.00
REPUBLIC OF LITHUANIA			6,000,000.000	6,996,000.00
REPUBLIC OF LITHUANIA			15,250,000.000	17,962,212.50
REPUBLIC OF NAMIBIA			3,500,000.000	3,688,125.00
REPUBLIC OF NIGERIA			3,000,000.000	2,887,500.00
REPUBLIC OF PANAMA			1,300,000.000	1,366,625.00
REPUBLIC OF PANAMA			3,000,000.000	4,012,500.00
REPUBLIC OF PANAMA			3,400,000.000	4,513,500.00
REPUBLIC OF PANAMA			4,100,000.000	5,340,250.00
REPUBLIC OF PANAMA			6,500,000.000	7,198,750.00
REPUBLIC OF PANAMA			10,867,000.000	14,360,740.50
REPUBLIC OF PANAMA			14,000,000.000	14,927,500.00
REPUBLIC OF PARAGUAY			3,000,000.000	3,115,500.00
REPUBLIC OF PARAGUAY			4,250,000.000	4,413,625.00
REPUBLIC OF PERU			2,000,000.000	2,200,000.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REPUBLIC OF PERU			3,300,000.000	3,795,000.00
REPUBLIC OF PERU			3,500,000.000	4,348,750.00
REPUBLIC OF PERU			3,000,000.000	4,717,500.00
REPUBLIC OF PERU			15,150,000.000	20,641,875.00
REPUBLIC OF PHILIPPINES			2,000,000.000	3,425,000.00
REPUBLIC OF PHILIPPINES			4,210,000.000	4,609,150.10
REPUBLIC OF PHILIPPINES			4,022,000.000	4,620,634.48
REPUBLIC OF PHILIPPINES			3,800,000.000	5,361,192.00
REPUBLIC OF PHILIPPINES			4,081,000.000	5,928,142.22
REPUBLIC OF PHILIPPINES			4,800,000.000	6,079,152.00
REPUBLIC OF PHILIPPINES			5,500,000.000	6,387,810.00
REPUBLIC OF PHILIPPINES			5,000,000.000	6,452,900.00
REPUBLIC OF PHILIPPINES			11,250,000.000	12,891,712.50
REPUBLIC OF POLAND			1,250,000.000	1,404,420.00
REPUBLIC OF POLAND			4,100,000.000	4,606,350.00
REPUBLIC OF POLAND			7,350,000.000	8,345,998.50
REPUBLIC OF POLAND			10,300,000.000	11,116,378.00
REPUBLIC OF POLAND			16,400,000.000	16,678,800.00
REPUBLIC OF SENEGAL			3,000,000.000	2,850,000.00
REPUBLIC OF SERBIA			948,348.370	974,902.12
REPUBLIC OF SERBIA			1,600,000.000	1,649,600.00
REPUBLIC OF SERBIA			1,750,000.000	2,003,750.00
REPUBLIC OF SERBIA			3,000,000.000	3,085,500.00
REPUBLIC OF SERBIA			3,750,000.000	3,978,750.00
REPUBLIC OF SERBIA			7,800,000.000	8,931,000.00
REPUBLIC OF SLOVENIA			2,000,000.000	2,264,669.40
REPUBLIC OF SLOVENIA			3,300,000.000	3,720,343.44
REPUBLIC OF SLOVENIA			4,000,000.000	4,624,765.60
REPUBLIC OF SOUTH AFRICA			1,500,000.000	1,620,000.00
REPUBLIC OF SOUTH AFRICA			2,000,000.000	2,065,680.00
REPUBLIC OF SOUTH AFRICA			2,500,000.000	2,781,250.00
REPUBLIC OF SOUTH AFRICA			5,000,000.000	5,556,250.00
REPUBLIC OF SOUTH AFRICA			7,200,000.000	7,776,000.00
REPUBLIC OF SOUTH AFRICA			8,800,000.000	9,097,000.00
REPUBLIC OF SRI LANKA			3,500,000.000	3,403,435.00
REPUBLIC OF SRI LANKA			3,500,000.000	3,569,580.00
REPUBLIC OF SRI LANKA			4,000,000.000	4,001,000.00
REPUBLIC OF SRI LANKA			4,800,000.000	4,819,824.00
REPUBLIC OF SRI LANKA			11,500,000.000	11,739,430.00
REPUBLIC OF TURKEY			1,600,000.000	1,784,176.00
REPUBLIC OF TURKEY			1,700,000.000	1,880,625.00
REPUBLIC OF TURKEY			2,500,000.000	2,540,625.00
REPUBLIC OF TURKEY			3,000,000.000	3,181,500.00
REPUBLIC OF TURKEY			3,000,000.000	3,420,000.00
REPUBLIC OF TURKEY			3,550,000.000	3,984,875.00
REPUBLIC OF TURKEY			4,000,000.000	4,055,000.00
REPUBLIC OF TURKEY			5,000,000.000	4,850,000.00
REPUBLIC OF TURKEY			4,000,000.000	4,900,000.00
REPUBLIC OF TURKEY			5,800,000.000	7,090,500.00
REPUBLIC OF TURKEY			7,000,000.000	7,412,020.00
REPUBLIC OF TURKEY			8,200,000.000	9,122,500.00
REPUBLIC OF TURKEY			8,150,000.000	9,250,250.00
REPUBLIC OF VENEZUELA			3,300,000.000	1,406,625.00
REPUBLIC OF ZAMBIA			1,000,000.000	868,900.00
REPUBLIC OF ZAMBIA			3,000,000.000	2,640,000.00
REPUBLICA ORIENT URUGUAY			1,700,000.000	1,521,500.00
REPUBLICA ORIENT URUGUAY			2,165,579.000	2,744,871.38
REPUBLICA ORIENT URUGUAY			3,000,000.000	3,247,500.00
REPUBLICA ORIENT URUGUAY			5,000,000.000	4,975,000.00
REPUBLICA ORIENT URUGUAY			6,000,000.000	6,339,000.00
REPUBLICA ORIENT URUGUAY			4,800,000.000	6,470,400.00
REPUBLICA ORIENT URUGUAY			5,600,000.000	6,911,100.00
RESIDENTIAL ACCREDIT LOANS, IN			681,937.680	547,778.99
RESOLUTION FUNDING STRIP			26,895,000.000	19,042,144.11

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REYNOLDS GRP ISS/REYNOLD			2,750,000.000	2,839,375.00
RFCSP STRIP PRINCIPAL			15,000,000.000	10,790,430.00
RFCSP STRIP PRINCIPAL			37,400,000.000	35,268,499.20
RFCSP STRIP PRINCIPAL			50,000,000.000	47,583,650.00
RFCSP STRIP PRINCIPAL			82,000,000.000	78,282,776.00
RFCSP STRIP PRINCIPAL			467,200,000.000	452,215,027.20
RITE AID CORP			2,000,000.000	2,110,360.00
RITE AID CORP			4,000,000.000	4,270,000.00
RITE AID CORP			6,200,000.000	6,525,500.00
ROCHE HOLDINGS INC			3,300,000.000	3,580,150.20
ROMANIA			2,200,000.000	2,744,500.00
ROMANIA			5,950,000.000	6,574,750.00
ROMANIA			9,000,000.000	9,630,000.00
ROMANIA			11,150,000.000	13,198,812.50
ROPER TECHNOLOGIES INC			4,800,000.000	4,826,092.80
ROWAN COMPANIES INC			3,590,000.000	3,634,875.00
ROYAL BK SCOTLND GRP PLC			3,300,000.000	3,353,235.60
ROYAL BK SCOTLND GRP PLC			3,800,000.000	3,705,391.40
ROYAL BK SCOTLND GRP PLC			4,450,000.000	4,551,184.10
ROYAL BK SCOTLND GRP PLC			5,350,000.000	5,216,801.05
ROYAL BK SCOTLND GRP PLC			5,300,000.000	5,390,471.00
ROYAL CARIBBEAN CRUISES			4,600,000.000	4,841,500.00
RSP PERMIAN INC			5,000,000.000	5,150,000.00
RUSSIAN FEDERATION			2,000,000.000	2,336,800.00
RUSSIAN FEDERATION			3,000,000.000	3,206,250.00
RUSSIAN FEDERATION			5,000,000.000	5,343,750.00
RUSSIAN FEDERATION			4,442,050.140	5,419,301.17
RUSSIAN FEDERATION			6,000,000.000	6,798,000.00
RUSSIAN FEDERATION			11,000,000.000	11,962,500.00
SABINE PASS LIQUEFACTION			2,000,000.000	1,985,000.00
SABINE PASS LIQUEFACTION			2,250,000.000	2,258,437.50
SABINE PASS LIQUEFACTION			3,400,000.000	3,434,000.00
SABINE PASS LNG LP			19,000,000.000	19,361,000.00
SABMILLER HOLDINGS INC			2,400,000.000	2,768,808.00
SABMILLER HOLDINGS INC			4,150,000.000	4,449,800.15
SABRE GBL INC			500,000.000	508,750.00
SALLY HOLDINGS/SALLY CAP			2,000,000.000	2,072,500.00
SALLY HOLDINGS/SALLY CAP			3,000,000.000	3,142,500.00
SAN DIEGO G + E			2,600,000.000	2,642,177.20
SANTANDER BANK NA			2,500,000.000	2,498,587.50
SANTANDER DRIVE AUTO RECEIVABL			869,730.800	869,587.90
SANTANDER DRIVE AUTO RECEIVABL			2,945,000.000	2,971,104.77
SANTANDER DRIVE AUTO RECEIVABL			3,200,000.000	3,199,999.36
SANTANDER DRIVE AUTO RECEIVABL			3,500,000.000	3,513,853.35
SANTANDER DRIVE AUTO RECEIVABL			4,197,745.270	4,196,891.03
SANTANDER DRIVE AUTO RECEIVABL			8,617,330.680	8,621,704.84
SANTANDER HOLDINGS USA			2,300,000.000	2,347,653.70
SANTANDER HOLDINGS USA			2,625,000.000	2,592,121.88
SANTANDER ISSUANCES			1,200,000.000	1,198,839.60
SANTANDER UK GROUP HLDGS			2,300,000.000	2,270,146.00
SANTANDER UK GROUP HLDGS			3,200,000.000	3,147,673.60
SANTANDER UK PLC			3,050,000.000	3,130,821.95
SANTANDER UK PLC			4,250,000.000	4,350,461.50
SBA COMMUNICATIONS CORP			1,900,000.000	1,961,750.00
SBA COMMUNICATIONS CORP			3,236,000.000	3,227,910.00
SBA TELECOMMUNICATIONS			1,500,000.000	1,545,000.00
SCHLUMBERGER INVESTMENT			3,000,000.000	3,179,142.00
SCRIPPS NETWORKS INTERAC			3,100,000.000	3,300,666.10
SCRIPPS NETWORKS INTERAC			3,300,000.000	3,351,786.90
SEALED AIR CORP			500,000.000	514,375.00
SEALED AIR CORP			4,000,000.000	4,140,000.00
SEMPRA ENERGY			4,800,000.000	4,910,438.40
SENSATA TECHNOLOGIES BV			1,750,000.000	1,816,710.00
SENSATA TECHNOLOGIES BV			3,100,000.000	3,113,609.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
SFR GROUP SA			2,250,000.000	2,224,687.50
SIERRA PACIFIC POWER CO			4,000,000.000	4,087,768.00
SILGAN HOLDINGS INC			3,850,000.000	3,941,437.50
SIMON PROPERTY GROUP LP			2,500,000.000	2,726,870.00
SIMON PROPERTY GROUP LP			3,500,000.000	3,514,969.50
SINCLAIR TELEVISION GROU			2,595,000.000	2,653,387.50
SINCLAIR TELEVISION GROU			2,700,000.000	2,781,000.00
SIRIUS XM RADIO INC			1,500,000.000	1,488,750.00
SLOVAK REPUBLIC			500,000.000	567,045.00
SLOVAK REPUBLIC			5,000,000.000	5,695,500.00
SOCIAL PROFESSIONAL LOAN PROGR			707,926.980	707,926.48
SOCIAL PROFESSIONAL LOAN PROGR			2,280,870.640	2,303,929.10
SOCIAL PROFESSIONAL LOAN PROGR			2,469,829.190	2,417,261.35
SOCIAL PROFESSIONAL LOAN PROGR			3,462,222.830	3,465,451.35
SOCIAL PROFESSIONAL LOAN PROGR			4,000,000.000	3,996,819.20
SOCIAL PROFESSIONAL LOAN PROGR			4,255,359.780	4,255,357.65
SOCIAL PROFESSIONAL LOAN PROGR			4,381,000.000	4,380,968.89
SOCIAL PROFESSIONAL LOAN PROGR			5,329,387.910	5,283,161.33
SOCIAL PROFESSIONAL LOAN PROGR			5,783,737.040	5,730,026.94
SOCIAL PROFESSIONAL LOAN PROGR			7,558,554.660	7,614,730.59
SOCIALIST REP OF VIETNAM			2,760,000.000	2,842,855.20
SOCIALIST REP OF VIETNAM			8,130,000.000	9,013,405.80
SOUTHERN CAL EDISON			1,770,000.000	2,419,774.08
SOUTHERN CAL EDISON			3,850,000.000	3,998,860.25
SOUTHERN CO			3,500,000.000	3,544,278.50
SOUTHERN CO			3,500,000.000	3,762,230.50
SOUTHERN CO			4,500,000.000	4,589,343.00
SOUTHERN CO			4,500,000.000	4,772,277.00
SOUTHERN POWER CO			3,600,000.000	3,641,454.00
SOUTHERN POWER CO			8,800,000.000	9,515,906.40
SPRINT COMMUNICATIONS			800,000.000	852,000.00
SPRINT COMMUNICATIONS			2,025,000.000	2,120,154.75
SPRINT COMMUNICATIONS			2,800,000.000	2,867,480.00
SPRINT COMMUNICATIONS			3,300,000.000	2,937,000.00
SPRINT COMMUNICATIONS			4,000,000.000	4,025,000.00
SPRINT COMMUNICATIONS			6,500,000.000	5,114,850.00
SPRINT CORP			1,500,000.000	1,278,750.00
ST JUDE MEDICAL INC			2,200,000.000	2,267,942.60
STANDARD INDUSTRIES INC			1,750,000.000	1,798,125.00
STANDARD INDUSTRIES INC			3,700,000.000	3,764,750.00
STATOIL ASA			1,000,000.000	1,101,204.00
STATOIL ASA			4,000,000.000	4,790,964.00
STATOIL ASA			7,600,000.000	7,979,171.60
STEEL DYNAMICS INC			500,000.000	517,500.00
STEEL DYNAMICS INC			1,000,000.000	1,050,000.00
STERIGENICS NORDION HOLD			1,500,000.000	1,518,750.00
STRIP PRINC			1,000,000.000	977,050.02
STRIPS			25,000,000.000	14,298,001.25
STRIPS			36,000,000.000	32,482,801.08
STRIPS			53,000,000.000	33,807,638.94
STRIPS			80,000,000.000	49,188,800.00
STRIPS			59,000,000.000	58,976,989.41
STRIPS			147,000,000.000	139,669,110.00
STRYKER CORP			7,000,000.000	7,115,829.00
SUAM FINANCE BV			2,000,000.000	2,070,000.00
SUBURBAN PROPANE PARTNRS			2,400,000.000	2,358,000.00
SUNOCO LP/FINANCE CORP			5,200,000.000	5,187,000.00
SUNTORY HOLDINGS LTD			9,200,000.000	9,229,072.00
SUNTRUST ADJUSTABLE RATE MORTG			4,254,335.220	3,845,612.73
SUNTRUST BANK			4,700,000.000	4,738,253.30
SUNTRUST BANK			5,210,000.000	5,678,535.30
SUNTRUST BANKS INC			4,900,000.000	5,073,362.00
SYNCHRONY CREDIT CARD MASTER N			5,000,000.000	5,095,247.50
SYNCHRONY FINANCIAL			1,700,000.000	1,759,381.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
SYNCHRONY FINANCIAL			2,400,000.000	2,406,568.80
T MOBILE USA INC			1,900,000.000	1,999,750.00
T MOBILE USA INC			2,500,000.000	2,607,800.00
T MOBILE USA INC			2,650,000.000	2,732,812.50
T MOBILE USA INC			3,000,000.000	3,165,000.00
TARGET CORP			2,600,000.000	2,655,304.60
TECO FINANCE INC			4,457,000.000	4,731,858.73
TELEFLEX INC			1,500,000.000	1,515,000.00
TENCENT HOLDINGS LTD			2,300,000.000	2,422,185.20
TENCENT HOLDINGS LTD			3,500,000.000	3,583,895.00
TENCENT HOLDINGS LTD			4,000,000.000	4,192,120.00
TENET HEALTHCARE CORP			2,200,000.000	2,254,560.00
TENET HEALTHCARE CORP			2,500,000.000	2,418,750.00
TESORO CORP			2,750,000.000	2,805,000.00
TESORO LOGISTICS LP/CORP			435,000.000	450,225.00
TESORO LOGISTICS LP/CORP			1,685,000.000	1,765,037.50
THORNBURG MORTGAGE SECURITIES			5,206,441.350	4,921,445.96
TIAA ASSET MGMT FIN LLC			2,400,000.000	2,458,699.20
TIME WARNER CABLE LLC			1,500,000.000	1,878,366.00
TIME WARNER CABLE LLC			2,250,000.000	2,391,682.50
TIME WARNER CABLE LLC			2,350,000.000	2,468,402.40
TIME WARNER CABLE LLC			2,500,000.000	2,587,937.50
TIME WARNER INC			1,000,000.000	1,371,634.00
TIME WARNER INC			2,000,000.000	2,299,410.00
TIME WARNER INC			3,000,000.000	3,173,292.00
TOLL BROS FINANCE CORP			1,500,000.000	1,614,000.00
TOTAL SYSTEM SERVICES IN			2,000,000.000	2,117,548.00
TOTAL SYSTEM SERVICES IN			2,000,000.000	2,168,768.00
TRAD + DEV BANK MONGOLIA			3,000,000.000	2,951,250.00
TRANSCANADA PIPELINES			7,100,000.000	8,108,171.60
TRANSCONT GAS PIPE LINE			4,900,000.000	4,809,987.00
TRANSDIGM INC			375,000.000	374,062.50
TRANSDIGM INC			2,225,000.000	2,263,937.50
TRANSNET SOC LTD			5,000,000.000	4,737,500.00
TRINIDAD + TOBAGO			1,450,000.000	1,479,000.00
TRINITY ACQUISITION PLC			2,500,000.000	2,591,475.00
TRINITY ACQUISITION PLC			3,200,000.000	3,341,196.80
TSY INFL IX N/B			89,137.600	95,641.97
TSY INFL IX N/B			4,744,960.000	4,834,687.19
TSY INFL IX N/B			8,201,850.000	8,775,979.50
TSY INFL IX N/B			15,396,750.000	17,792,792.24
TSY INFL IX N/B			22,469,832.000	22,978,998.39
TSY INFL IX N/B			21,938,600.000	23,580,484.82
TSY INFL IX N/B			25,473,600.000	26,815,039.78
TSY INFL IX N/B			30,019,409.100	31,159,246.06
TSY INFL IX N/B			24,499,217.720	35,929,572.74
TSY INFL IX N/B			56,110,570.000	56,259,824.12
TSY INFL IX N/B			62,982,723.850	68,168,721.33
TSY INFL IX N/B			54,892,048.300	69,618,487.02
TSY INFL IX N/B			69,758,040.000	71,131,575.81
TSY INFL IX N/B			80,046,240.000	80,571,343.33
TSY INFL IX N/B			80,885,806.610	95,230,095.55
TSY INFL IX N/B			82,164,272.600	96,106,728.02
TSY INFL IX N/B			94,253,352.000	100,673,890.34
TSY INFL IX N/B			82,162,541.120	100,944,076.39
TSY INFL IX N/B			104,267,580.900	106,471,067.69
TSY INFL IX N/B			111,571,267.430	133,345,515.98
TSY INFL IX N/B			110,790,680.000	144,893,159.21
TSY INFL IX N/B			106,493,799.060	147,493,911.70
TSY INFL IX N/B			118,529,591.070	170,886,482.04
TSY INFL IX N/B			170,519,556.000	171,638,164.29
TSY INFL IX N/B			304,979,136.000	309,648,366.57
TYCO ELECTRONICS GROUP S			2,400,000.000	2,519,006.40
UBS COMMERCIAL MORTGAGE TRUST			14,000,000.000	15,035,452.60

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
UBS GROUP FUNDING			4,000,000.000	4,146,192.00
UBS GROUP FUNDING			11,900,000.000	12,137,405.00
UKRAINE GOVERNMENT			3,000,000.000	2,863,500.00
UKRAINE GOVERNMENT			3,000,000.000	2,955,600.00
UKRAINE GOVERNMENT			5,000,000.000	4,792,500.00
UKRAINE GOVERNMENT			6,000,000.000	5,910,000.00
UNION PACIFIC CORP			3,900,000.000	3,929,082.30
UNITED HEALTHCARE CO			116,500,000.000	116,500,000.00
UNITED MEXICAN STATES			650,000.000	778,375.00
UNITED MEXICAN STATES			2,000,000.000	2,153,100.00
UNITED MEXICAN STATES			2,400,000.000	3,018,000.00
UNITED MEXICAN STATES			3,000,000.000	3,351,000.00
UNITED MEXICAN STATES			3,350,000.000	3,525,875.00
UNITED MEXICAN STATES			3,503,000.000	3,588,823.50
UNITED MEXICAN STATES			5,059,000.000	6,058,152.50
UNITED MEXICAN STATES			6,200,000.000	7,781,000.00
UNITED MEXICAN STATES			8,250,000.000	8,856,375.00
UNITED MEXICAN STATES			9,300,000.000	9,811,500.00
UNITED MEXICAN STATES			10,300,000.000	11,098,250.00
UNITED RENTALS NORTH AM			100,000.000	99,250.00
UNITED RENTALS NORTH AM			900,000.000	960,750.00
UNITED RENTALS NORTH AM			4,000,000.000	3,940,000.00
UNITED TECHNOLOGIES CORP			1,600,000.000	1,832,497.60
UNITEDHEALTH GROUP INC			2,200,000.000	2,413,657.40
UNITEDHEALTH GROUP INC			2,200,000.000	2,555,073.40
UNITEDHEALTH GROUP INC			3,200,000.000	3,370,419.20
UNITEDHEALTH GROUP INC			4,500,000.000	4,691,965.50
UNIV OF TEXAS TX PERMANENT UNI			5,000,000.000	6,828,550.00
UNIVERSAL HEALTH SVCS			1,500,000.000	1,503,750.00
UNIVISION COMMUNICATIONS			1,000,000.000	992,500.00
UNIVISION COMMUNICATIONS			1,485,000.000	1,551,825.00
UNIVISION COMMUNICATIONS			2,050,000.000	2,026,937.50
UNIVISION COMMUNICATIONS			2,229,000.000	2,329,305.00
US TREASURY N/B			2,800,000.000	2,915,609.20
US TREASURY N/B			5,900,000.000	6,006,247.20
US TREASURY N/B			6,890,000.000	7,736,718.99
US TREASURY N/B			8,181,000.000	9,406,873.76
US TREASURY N/B			45,000,000.000	47,271,148.65
US TREASURY N/B			90,000,000.000	90,607,495.50
US TREASURY N/B			92,000,000.000	92,082,789.88
US TREASURY N/B			204,000,000.000	213,614,513.88
USG CORP			3,000,000.000	3,142,500.00
USG CORP			3,000,000.000	3,288,750.00
VALEANT PHARMACEUTICALS			2,000,000.000	1,605,000.00
VALEANT PHARMACEUTICALS			2,500,000.000	2,135,937.50
VALEANT PHARMACEUTICALS			4,000,000.000	3,870,000.00
VALERO ENERGY CORP			3,000,000.000	3,571,488.00
VERISK ANALYTICS INC			4,600,000.000	4,831,462.80
VERIZON COMMUNICATIONS			3,000,000.000	3,222,921.00
VERIZON COMMUNICATIONS			4,400,000.000	4,553,406.00
VERIZON COMMUNICATIONS			4,500,000.000	4,848,979.50
VERIZON COMMUNICATIONS			4,742,000.000	5,014,911.58
VERIZON COMMUNICATIONS			5,500,000.000	5,671,308.50
VERIZON COMMUNICATIONS			6,158,000.000	6,412,325.40
VERIZON COMMUNICATIONS			10,827,000.000	11,834,852.95
VIRGIN MEDIA SECURED FIN			1,650,000.000	1,596,375.00
VIRGIN MEDIA SECURED FIN			4,350,000.000	4,230,375.00
VIRGINIA ELEC + POWER CO			12,824,000.000	14,739,777.36
VISA INC			3,100,000.000	3,314,244.10
VISA INC			3,200,000.000	3,704,784.00
VOLKSWAGEN GROUP AMERICA			2,000,000.000	1,979,356.00
VOLKSWAGEN INTL FIN NV			3,500,000.000	3,522,855.00
VOLVO FINANCIAL EQUIPMENT LLC			2,814,951.160	2,814,973.12
WAL MART STORES INC			1,300,000.000	1,758,510.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
WALGREENS BOOTS ALLIANCE			1,000,000.000	1,018,656.00
WALGREENS BOOTS ALLIANCE			3,500,000.000	3,592,890.00
WALT DISNEY COMPANY/THE			2,350,000.000	2,656,296.65
WAMU MORTGAGE PASS THROUGH CER			608,824.260	546,563.21
WAMU MORTGAGE PASS THROUGH CER			16,371,210.670	14,335,624.16
WAMU MORTGAGE PASS THROUGH CER			19,655,923.930	16,935,453.64
WASHINGTON MUTUAL MORTGAGE PAS			8,001,370.660	7,006,291.40
WATCO COS LLC/FINANCE CO			4,500,000.000	4,455,000.00
WEC ENERGY GROUP INC			4,600,000.000	4,935,979.40
WELLS FARGO + COMPANY			2,332,000.000	2,789,652.67
WELLS FARGO + COMPANY			4,400,000.000	4,750,816.40
WELLS FARGO + COMPANY			240,000.000	6,506,400.00
WELLS FARGO COMMERCIAL MORTGAG			1,993,000.000	2,186,390.56
WELLS FARGO COMMERCIAL MORTGAG			2,741,316.940	2,848,521.62
WELLS FARGO COMMERCIAL MORTGAG			3,000,000.000	3,291,062.10
WELLS FARGO COMMERCIAL MORTGAG			3,783,000.000	4,140,361.10
WELLS FARGO MORTGAGE BACKED SE			4,385,243.780	4,007,101.14
WESTAR ENERGY INC			3,500,000.000	3,859,523.50
WESTAR ENERGY INC			4,400,000.000	4,476,920.80
WESTCOTT PARK CLO LTD			7,000,000.000	7,000,000.00
WESTROCK RKT CO			2,085,000.000	2,314,479.27
WESTROCK RKT CO			2,975,000.000	3,071,149.03
WF RBS COMMERCIAL MORTGAGE TRU			5,000,000.000	5,371,768.50
WF RBS COMMERCIAL MORTGAGE TRU			5,000,000.000	5,602,996.50
WHEELS SPV LLC			3,750,000.000	3,768,971.25
WHEELS SPV LLC			4,566,141.960	4,565,057.04
WILLIAM CARTER			3,150,000.000	3,260,250.00
WILLIAMS PARTNERS/ACMP			1,300,000.000	1,256,521.50
WILLIS NORTH AMERICA INC			5,000,000.000	5,161,685.00
WINDSTREAM SERVICES LLC			1,600,000.000	1,440,000.00
WINDSTREAM SERVICES LLC			3,375,000.000	3,180,937.50
WINWATER MORTGAGE LOAN TRUST			3,434,443.830	3,506,082.89
WINWATER MORTGAGE LOAN TRUST			6,938,654.760	7,156,747.78
WISCONSIN ELECTRIC POWER			2,500,000.000	2,850,242.50
WM WRIGLEY JR CO			3,500,000.000	3,637,130.00
WORLD OMNI AUTO RECEIVABLES TR			9,561.440	9,561.82
ZF NA CAPITAL			2,000,000.000	2,027,500.00
ZF NA CAPITAL			3,236,000.000	3,278,456.32
ZIMMER BIOMET HOLDINGS			4,800,000.000	4,920,000.00

FIXED INCOME - EXTERNALLY MANAGED FUNDS

EATON VANCE HIGH YLD			3,930,476.28	360,364,958.69
GOLDMAN SACHS HI YLD			341,179.82	272,105.92
NOMURA HIGH YIELD TR			369,619,166.09	415,508,864.03
STONE HARBOR HI YEL			3,315,193.67	294,061,932.28

TOTAL FIXED INCOME

13,446,820,164.91

ALTERNATIVE ASSETS

Individual holdings may include multiple alternative investment vehicles.

PRIVATE EQUITY

ALPHA PRIVATE EQUITY FUND VI				25,600,673.22
APOLLO INVESTMENT FUND VI LP				15,082,858.45
APOLLO INVESTMENT FUND VIII BO				32,688,950.32
ARES CORP OPPORTUNITIES IV LP				59,153,653.46
ARES CORP OPPS FUND III				47,718,463.07
ARSENAL III				10,389,215.53

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BAIN CAPITAL EUROPE FUND III				28,164,741.40
BAIN CAPITAL FUND X				31,075,318.22
BAIN CAPITAL FUND XI L.P.				20,401,414.92
BERKSHIRE VIII				60,754,950.35
BG SPECIAL SITUATIONS LP				178,246,857.32
BLACKSTONE CAP PARTNERS VI				28,446,439.98
BLACKSTONE CAPITAL PARTNERS				43,943,334.58
BLACKSTONE STRATEGIC CAPITAL				35,890,368.18
CADUCEUS PRIVATE INV III LP				16,734,654.74
CADUCEUS PRIVATE INV IV LP				37,177,740.04
CANAAN EQUITY PARTNERS VII				37,526,570.20
CANAAN PARTNERS IX LP				28,336,061.00
CANAAN VIII LP				17,883,102.28
CHARLESBANK EQUITY FUND VII LP				38,989,173.76
CLAREMONT CREEK VENTURES II				26,277,633.87
DARWIN VENTURE CPTAL FND II LP				26,616,459.02
EQT VI, LP				39,329,906.86
FOUNTAIN VEST CHINA GROWTH PTN				26,716,976.19
FOUNTAINVEST CHINA GRTH CAP II				37,430,655.40
FOUNTAINVEST FUND II				44,408,648.75
GGV CAPITAL IV				61,403,045.84
GGV CAPITAL V, L.P.				49,100,449.64
GRANITE GLOBAL VENTURES II LP				12,130,746.12
GRANITE GLOBAL VENTURES III				32,153,803.57
JLL PARTNERS FUND V, LP				34,078,361.50
JLL PARTNERS VI LP				99,603,405.87
JLL PARTNERSHIP FUND VII				5,111,681.74
KELSO INVESTMENT ASSOCIATES				77,471,160.13
KHOSLA VENTURES III				69,008,060.16
KHOSLA VENTURES IV				76,420,087.83
KHOSLA VENTURES SEED B L.P.				24,561,547.20
KHOSLA VENTURES SEED, LP				24,991,556.85
KHOSLA VENTURES V				22,826,132.78
LIME ROCK VI				23,042,330.34
LYCEUM CAPITAL FUND III A				22,381,574.34
MADISON DEARBORN CAP PTNRS VI				53,375,146.58
MADISON DEARBORN V				31,413,359.68
OLYMPUS GROWTH FUND V				91,596,525.45
OLYMPUS GROWTH FUND VI LP				24,766,308.27
PINE BROOK CAP. PARTNERS II				58,526,485.57
PINE BROOK CAPITAL PARTNERS				27,992,461.23
ROUND TABLE II				19,794,257.00
SENIOR CREDIT FUND, LLC				61,585,998.98
SENTIENT GLOBAL RESOURCES				43,487,076.89
SENTIENT GLOBAL RSRCS IV BO				37,514,178.57
SHAMROCK CAPITAL GRO FD III				26,288,481.63
SHAMROCK FUND II				31,046,451.02
SHASTA INVESTMENT LP				101,417,000.36
SUN CAPITAL PARTNERS V				59,733,923.84
SUN CAPITAL PARTNERS VI				16,875,264.15
SYCAMORE PARTNERS LP				9,863,812.92
VESTAR CAPITAL PARTNERS V LP				35,869,268.50
VESTAR CAPITAL PARTNERS VI LP				43,042,540.36
W CAPITAL PARTNERS II LP				18,266,798.55
W CAPITAL PARTNERS III LP				24,943,389.84
WARBURG IX				19,230,515.52
WARBURG PINCUS ENERGY, LP				11,430,221.00
WARBURG PINCUS PRVT EQUITY X				87,440,813.03
WARBURG PINCUS VIII				12,459,769.68
WARBURG PINCUS XI, LP				88,293,630.40
WATER STREET II				5,285,330.00

ABSOLUTE RETURN

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ASM COPT II				13,698,741.91
BFAM ASIA OPPORTUNITY FUND LTD				226,464,126.62
BIWA FUND LIMITED				332,192,385.48
BLACKSTONE STRAT ALLIANCE II				27,987,429.43
DISCOVERY GLOBAL OPP				125,436,290.61
ELLIOT INTERNATIONAL				125,707,610.34
FALCON EDGE GLOBAL				77,427,756.66
GLG EUROPEAN DISTRESSED				101,339,159.92
HAZELTON FUND				151,070,604.47
KEPOS ALPHA FUND				203,420,289.81
KEY SQUARE INTERNATIONAL				303,110,318.04
NEWBERRY KINCAID				312,315,552.97
SENATOR GLOBAL OPPORTUNITY				165,690,783.24
TAYLOR WOODS FUND				103,994,642.81
WANAKA FUND				135,906,735.47
YORK EUROPEAN DISTRESSED CREDIT				14,874,486.45
YORK TOTAL RETURN				166,195,537.46

REAL ASSETS

AG NET LEASE REALTY FUND II				34,301,518.65
AMERRA CAPITAL				76,396,432.84
BTG PACTUAL				12,413,244.96
CASA EXPLORATION REAL ASSET				1,834,416.84
CD CAPITAL FUND II				20,432,102.36
CHAMBERS ENERGY II				36,099,883.75
DRUG ROYALTY III				5,199,980.89
EMG FUND II				78,935,972.01
EMG FUND III				83,950,092.71
ENCAP FLATROCK FUND II				13,541,187.82
ENCAP FLATROCK FUND III				6,362,368.06
ENERVEST FUND XII				6,725,656.89
ENERVEST FUND XIII				9,367,171.55
EQT INFRASTRUCTURE FUND II				20,558,037.52
FOUNDATION ENERGY FUND III				3,064,090.89
FOUNDATION ENERGY FUND IV				10,193,379.15
GIP FUND I				3,165,573.74
GIP FUND II				57,476,153.67
JOG FUND V				4,076,077.99
JOG FUND VI				7,995,190.92
MERIT ENERGY PARTNERS B				3,646,167.22
MERIT ENERGY PARTNERS G				5,471,399.02
MERIT ENERGY PARTNERS H				9,540,771.39
MOLPUS SEVEN STATES TIMBERLAND				71,563,279.51
NGP FUND X				28,867,339.62
ORBIMED ROYALTIES FUND I				44,890,393.92
ORION RESOURCES FUND I				36,997,968.12
PINE BROOK RESOURCES				41,346,008.68
RED KITE MINE FINANCE FUND I				78,676,151.18
RIDGEWOOD ENERGY FUND II				41,272,865.16
RMS FOREST GROWTH CHINA LP				12,227,447.21
RMS OPPORTUNITY FUND I				37,045,774.13
SANKATY MANAGED ACCOUNT LP				23,874,544.01
SFC ENERGY PARTNERS II LP				3,758,808.99
TRINITAS ADVANTAGED AGRI IV				16,123,091.95
WARBURG PINCUS ENERGY				9,715,612.13

REAL ESTATE

A E NYC WORKFORCE HOUSING	23559368			23,559,368.00
AMB US LOGISTICS FUND	114480079.3			114,480,079.32

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BLACKSTONE REAL EST PARTNER VI	51458723.51			51,458,723.51
BLACKSTONE REAL ESTATE PRTN V	28502152.53			28,502,152.53
BLACKSTONE REAL ESTATE VII	33327375.37			33,327,375.37
BUCHANAN STREET PARTNERS SEPARATE ACCOUNT	103430664.9			113,468,741.48
CERBERUS REAL ESTATE III	64286220.93			103,430,664.86
CIM FUND III LP	45655358.31			64,286,220.93
CIM FUND VIII	39747303.86			45,655,358.31
CIM URBAN REIT LLC	86209102.26			39,747,303.86
CLARION PARTNERS SEPARATE ACCOUNT	543582624.2			86,209,102.26
CORNERSTONE REAL ESTATE ADVISORS SEPARATE ACCOUNT	522086533.6			543,582,624.20
EMMES ASSET MANAGEMENT SEPARATE ACCOUNT	118929712.5			395,517,702.14
HEITMAN AMERICA REAL ESTATE TR	123508240.3			118,929,712.53
JP MORGAN INVESTMENT MANAGEMENT SEPARATE ACCOUN	13766071.51			123,508,240.27
KSL CAPITAL PARTNERS II	2089247.38			13,766,071.51
KSL CAPITAL PTNRS III LP 211	31119098.17			2,089,247.38
LION INDUSTRIAL TRUST	109827731.3			31,119,098.17
LIONSTONE SEPARATE ACCOUNT	279705277			109,827,731.28
MACFARLANE URBAN REAL ESTATE	18728947.27			166,236,535.48
METRO WORKFORCE HOUSING FUND	11815829.14			18,728,947.27
PRISA II PRUDENTIAL REAL EST.	145196210.6			126,568,831.48
PRUDENTIAL PRISA I	140619172.6			11,815,829.14
PRUDENTIAL SNR HSING PTNRS III	31713.1			145,196,210.63
ROCKPOINT REAL ESTATE FUND III	4752082.88			140,619,172.59
ROCKPOINT REAL ESTATE IV	20233303.86			31,713.10
TA ASSOCIATES REALTY SEPARATE ACCOUNT	301014247.7			61,602,991.68
TRIPACIFIC CAPITAL ADVISORS	30044799.27			4,752,082.88
WALTON STREET VI	22977842.08			20,233,303.86
WESTBROOK REAL ESTATE FD VIII	4629590.16			301,014,247.66
WESTBROOK REAL ESTATE FUND IX	33606833.67			30,044,799.27
WESTBROOK REAL ESTATE FUND VII	12350780.14			22,977,842.08
TOTAL ALTERNATIVE ASSETS				9,307,034,406.21
TOTAL SECURITIES				52,407,464,455.48
CASH & CASH EQUIVALENTS				2,680,292,019.09
ACCOUNTS RECEIVABLE & ACCRUED INCOME				127,503,670.50
ACCOUNTS PAYABLE				(1,134,366,448.07)
TOTAL NET ASSETS				54,080,893,697.00