

UCRP

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				425,764,245.27
ADAGE CAPITAL LC				1,157,088,849.56
ARISTOTLE LC				603,662,535.28
ARROWSTREET EMERGING MARKETS FUND				290,497,416.35
AXIOM INTERNATIONAL NON US				490,633,388.86
BLACKSTONE LC				354,823,702.95
BLUE HARBOUR				135,597,294.44
BURGUNDY SC				134,510,012.80
CARTICA EMERGING MARKETS FUND				170,233,478.43
DALTON JAPAN				113,474,128.58
EAFE + CANADA STATE STREET INTL INDEX FUND				3,570,308,195.84
EAGLE CAPITAL MANAGEMENT LC				490,847,248.19
GENESIS EMERGING MARKETS FUND				321,150,686.70
GOLDEN CHINA PLUS FUND				148,187,900.35
GREAT JONES				337,884,593.52
HIMALAYA CAPITAL				250,191,190.01
LAZARD EMERGING MARKETS FUND				236,470,418.39
LINGOHR NON US				465,953,195.60
LS FUND II LP				213,253,527.33
MACQUARIE EMERGING MARKETS FUND				256,570,491.23
MSCI EMERGING MARKETS INDEX FUND				1,064,001,382.09
NORTHERN CROSS NON US				415,655,078.88
RIVER ROAD LC				374,657,021.81
S+P 500 STATE STREET INDEX FUND				6,276,777,146.16
SANDERSON NON US				663,653,017.85
SANDS LC				605,578,363.28
SEG SC				377,922,317.35
SILCHESTER NON US				374,272,930.36
SOUTHERNSUN SC				210,162,822.71
STATE STREET TRANSITION MANAGER LC SC				428,556,651.83
TARPON EMERGING MARKETS FUND				66,386,253.33
TWEEDY BROWNE NON US				254,284,999.07
VONTOBEL EMERGING MARKETS FUND				253,464,714.43
WASATCH EMERGING MARKETS FUND				246,035,708.95
WELLINGTON				446,177,877.17
WF ASIAN SMALLER COMPANIES				38,390,177.43

INTERNALLY MANAGED FUNDS

FULLY COLLATERALIZED US EQUITY FUTURES				1,121,704,059.05
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TOTAL EQUITY				23,384,783,021.43
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FIXED INCOME

FIXED INCOME - SECURITIES

3M COMPANY	3.875	6/15/2044	7,000,000.00	7,198,653.00
ABBAY NATL TREASURY SERV	3.05	8/23/2018	4,750,000.00	4,917,765.25
ABBVIE INC	1.75	11/6/2017	5,000,000.00	5,010,865.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ABBVIE INC	4.4	11/6/2042	3,825,000.00	3,946,133.93
ACTAVIS FUNDING SCS	1.3	6/15/2017	5,000,000.00	4,908,920.00
ADOBE SYSTEMS INC	4.75	2/1/2020	2,000,000.00	2,195,470.00
AFFINIA GROUP INC	7.75	5/1/2021	4,500,000.00	4,635,000.00
AGILENT TECHNOLOGIES INC	3.2	10/1/2022	2,000,000.00	1,949,782.00
AIA GROUP LTD	2.25	3/11/2019	5,000,000.00	4,977,660.00
AINSWORTH LUMBER LTD	7.5	12/15/2017	1,918,000.00	1,975,540.00
ALCATEL LUCENT USA INC	6.75	11/15/2020	3,300,000.00	3,483,150.00
ALCOA INC	5.125	10/1/2024	5,500,000.00	5,828,735.00
ALLIANCE DATA SYSTEMS CO	5.25	12/1/2017	1,400,000.00	1,442,000.00
ALLIANCE DATA SYSTEMS CO	5.375	8/1/2022	3,083,000.00	3,044,462.50
ALLSTATE CORP	5.75	8/15/2053	2,500,000.00	2,634,375.00
ALLY FINANCIAL INC	6.25	12/1/2017	1,500,000.00	1,620,000.00
ALLY FINANCIAL INC	8	3/15/2020	1,607,000.00	1,896,260.00
ALLY FINANCIAL INC	4.75	9/10/2018	6,000,000.00	6,210,000.00
ALLY FINANCIAL INC	3.25	9/29/2017	4,600,000.00	4,600,000.00
AMC ENTERTAINMENT INC	9.75	12/1/2020	2,300,000.00	2,501,250.00
AMERICA MOVIL SAB DE CV	2.375	9/8/2016	2,400,000.00	2,432,928.00
AMERICA MOVIL SAB DE CV	3.125	7/16/2022	1,500,000.00	1,479,960.00
AMERICAN AXLE + MFG INC	6.625	10/15/2022	2,300,000.00	2,438,000.00
AMERICAN AXLE + MFG INC	5.125	2/15/2019	1,500,000.00	1,530,000.00
AMERICAN EXPRESS BK FSB	6	9/13/2017	2,000,000.00	2,229,524.00
AMERICAN EXPRESS CREDIT	2.25	8/15/2019	1,600,000.00	1,600,256.00
AMERICAN INTL GROUP	3.375	8/15/2020	5,000,000.00	5,194,005.00
AMERICAN INTL GROUP	4.5	7/16/2044	3,400,000.00	3,592,137.40
AMERICAN TOWER CORP	4.5	1/15/2018	4,000,000.00	4,247,948.00
AMERICAN TOWER CORP	4.7	3/15/2022	2,000,000.00	2,096,984.00
AMERICAN TOWER CORP	3.5	1/31/2023	3,750,000.00	3,623,280.00
AMERICAN TRANSMISSION SY	5	9/1/2044	2,400,000.00	2,567,436.00
AMERICAN WATER CAP CORP	4.3	12/1/2042	4,600,000.00	4,677,652.60
AMGEN INC	3.625	5/15/2022	4,500,000.00	4,632,624.00
AMGEN INC	5.375	5/15/2043	3,500,000.00	4,066,097.00
AMKOR TECHNOLOGY INC	6.625	6/1/2021	2,100,000.00	2,079,000.00
AMSOUTH BANK NA	5.2	4/1/2015	3,650,000.00	3,686,503.65
AMSURG CORP	5.625	7/15/2022	2,000,000.00	2,050,000.00
ANGLO AMERICAN CAPITAL	2.625	4/3/2017	2,000,000.00	2,024,134.00
ANHEUSER BUSCH INBEV WOR	2.5	7/15/2022	5,200,000.00	5,053,786.40
ANTERO RESOURCES FINANCE	5.375	11/1/2021	2,900,000.00	2,805,750.00
ANTHEM INC	2.3	7/15/2018	4,750,000.00	4,776,291.25
AON CORP	3.125	5/27/2016	8,000,000.00	8,209,016.00
ARAB REPUBLIC OF EGYPT	5.75	4/29/2020	1,400,000.00	1,461,390.00
ARAB REPUBLIC OF EGYPT	6.875	4/30/2040	1,500,000.00	1,541,250.00
ARAMARK SERVICES INC	5.75	3/15/2020	2,350,000.00	2,426,375.00
ARCELORMITTAL	6.125	6/1/2018	1,400,000.00	1,492,750.00
ARCELORMITTAL	5.75	8/5/2020	1,400,000.00	1,452,500.00
ARCELORMITTAL	6.75	2/25/2022	800,000.00	854,000.00
ARCOS DORADOS HOLDINGS I	6.625	9/27/2023	3,750,000.00	3,609,375.00
ASHTREAD CAPITAL INC	5.625	10/1/2024	2,525,000.00	2,588,125.00
AT+T INC	4.35	6/15/2045	4,200,000.00	3,959,566.80
ATLAS COPCO AB	5.6	5/22/2017	4,275,000.00	4,663,828.35
AUTODESK INC	1.95	12/15/2017	1,700,000.00	1,705,280.20
AUTONATION INC	5.5	2/1/2020	4,510,000.00	4,946,166.61
AVALONBAY COMMUNITIES IN	2.95	9/15/2022	4,250,000.00	4,139,997.25
AVIS BUDGET CAR/FINANCE	5.5	4/1/2023	1,500,000.00	1,530,000.00
AVIS BUDGET CAR/FINANCE	5.125	6/1/2022	2,150,000.00	2,171,500.00
AVIS BUDGET CAR/FINANCE	5.5	4/1/2023	1,000,000.00	1,020,000.00
AXALTA COATING SYS/DUTCH	7.375	5/1/2021	2,450,000.00	2,597,000.00
AXIALL CORP	4.875	5/15/2023	3,775,000.00	3,562,656.25
BAE SYSTEMS HOLDINGS INC	4.75	10/7/2044	2,200,000.00	2,349,551.60
BALL CORP	5.75	5/15/2021	3,000,000.00	3,142,500.00
BALL CORP	4	11/15/2023	3,400,000.00	3,281,000.00
BANC OF AMERICA ALTERNATIVE LO	5.5	12/25/2019	569,348.70	578,400.38
BANC OF AMERICA FUNDING CORPOR	6	2/25/2034	909,876.15	964,700.65

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BANCO DE CREDITO DEL PER	4.25	4/1/2023	2,500,000.00	2,462,500.00
BANCO DEL ESTADO CHILE	4.125	10/7/2020	4,200,000.00	4,399,500.00
BANCO DEL ESTADO CHILE	3.875	2/8/2022	3,000,000.00	3,030,000.00
BANCO NAC DE DESEN ECONO	6.369	6/16/2018	5,500,000.00	5,843,750.00
BANCO NAL COSTA RICA	4.875	11/1/2018	1,000,000.00	1,005,000.00
BANCO RESERVAS REP DOMIN	7	2/1/2023	5,000,000.00	4,913,050.00
BANCO SANTANDER SA	4.125	11/9/2022	2,300,000.00	2,277,460.00
BANK OF AMERICA CORP	6.5	8/1/2016	3,950,000.00	4,255,437.70
BANK OF AMERICA CORP	3.75	7/12/2016	12,750,000.00	13,205,927.25
BANK OF AMERICA CORP	2.6	1/15/2019	9,250,000.00	9,321,928.00
BANK OF AMERICA CORP	4.875	4/1/2044	6,750,000.00	7,457,305.50
BANK OF AMERICA CORP	4.2	8/26/2024	3,500,000.00	3,565,537.50
BANK OF AMERICA CORP	4.25	10/22/2026	2,400,000.00	2,394,612.00
BANK OF AMERICA CORP	4.1	7/24/2023	5,000,000.00	5,265,750.00
BANK OF AMERICA NA	5.3	3/15/2017	11,050,000.00	11,869,523.25
BANK OF AMERICA NA	1.125	11/14/2016	10,000,000.00	9,963,940.00
BANK OF CEYLON	6.875	5/3/2017	2,500,000.00	2,600,000.00
BAXTER INTERNATIONAL INC	1.85	6/15/2018	2,750,000.00	2,736,241.75
BAYER US FINANCE LLC	3.375	10/8/2024	2,400,000.00	2,442,172.80
BBVA BANCO CONTINENTAL	5.25	9/22/2029	1,900,000.00	1,927,550.00
BBVA BANCOMER SA TEXAS	4.375	4/10/2024	3,500,000.00	3,517,500.00
BEAM INC	3.25	5/15/2022	3,900,000.00	3,904,321.20
BEAR STEARNS ADJUSTABLE RATE M	2.48742	2/25/2036	1,845,628.81	1,651,369.92
BEAR STEARNS ADJUSTABLE RATE M	2.251883	2/25/2036	6,328,073.47	3,856,822.20
BEAR STEARNS COMMERCIAL MORTGA	5.742	9/11/2042	26,400,000.00	28,869,830.88
BEAZER HOMES USA	7.25	2/1/2023	1,250,000.00	1,212,500.00
BEAZER HOMES USA	7.5	9/15/2021	1,500,000.00	1,507,500.00
BECTON DICKINSON	3.25	11/12/2020	3,000,000.00	3,051,828.00
BECTON DICKINSON AND CO	4.685	12/15/2044	4,600,000.00	4,954,020.60
BERKSHIRE HATHAWAY ENERG	3.75	11/15/2023	2,400,000.00	2,502,206.40
BIG HEART PET BRANDS	7.625	2/15/2019	969,000.00	952,042.50
BLACKROCK INC	5	12/10/2019	2,500,000.00	2,826,452.50
BLACKROCK INC	3.5	3/18/2024	2,250,000.00	2,317,149.00
BLACKSTONE HOLDINGS FINA	5.875	3/15/2021	5,800,000.00	6,709,370.40
BOSTON PROPERTIES LP	3.7	11/15/2018	4,100,000.00	4,323,167.10
BOSTON PROPERTIES LP	3.85	2/1/2023	2,300,000.00	2,387,577.10
BOYD GAMING CORP	9	7/1/2020	2,000,000.00	2,050,000.00
BRASKEM FINANCE LTD	5.75	4/15/2021	5,200,000.00	5,226,000.00
BRASKEM FINANCE LTD	6.45	2/3/2024	3,000,000.00	3,007,500.00
BRAZIL MINAS SPE	5.333	2/15/2028	3,500,000.00	3,456,250.00
BRITISH TELECOM PLC	5.95	1/15/2018	2,500,000.00	2,787,972.50
BROWN FORMAN CORP	3.75	1/15/2043	4,500,000.00	4,441,824.00
BUCKEYE PARTNERS LP	2.65	11/15/2018	5,000,000.00	4,924,675.00
BUILDING MATERIALS CORP	5.375	11/15/2024	2,100,000.00	2,094,750.00
BURLINGTN NORTH SANTA FE	5.15	9/1/2043	9,900,000.00	11,415,878.10
CAIXA ECONOMICA FEDERAL	2.375	11/6/2017	3,200,000.00	3,008,000.00
CALPINE CORP	5.75	1/15/2025	1,000,000.00	1,012,500.00
CANADIAN NATL RAILWAY	2.85	12/15/2021	3,000,000.00	3,069,618.00
CAPITAL ONE BANK USA NA	3.375	2/15/2023	3,750,000.00	3,729,153.75
CAPITAL ONE BANK USA NA	2.15	11/21/2018	2,000,000.00	1,989,560.00
CARDINAL HEALTH INC	3.2	6/15/2022	3,750,000.00	3,752,703.75
CARDINAL HEALTH INC	4.5	11/15/2044	3,500,000.00	3,603,782.00
CAREFUSION CORP	3.875	5/15/2024	5,000,000.00	5,159,960.00
CARGILL INC	6	11/27/2017	6,900,000.00	7,710,598.20
CARNIVAL CORP	1.875	12/15/2017	1,650,000.00	1,637,658.00
CATAMARAN CORP	4.75	3/15/2021	2,200,000.00	2,200,000.00
CATERPILLAR INC	4.3	5/15/2044	4,600,000.00	4,912,234.20
CCO HLDGS LLC/CAP CORP	5.25	3/15/2021	2,250,000.00	2,266,875.00
CCO HLDGS LLC/CAP CORP	5.75	1/15/2024	1,500,000.00	1,515,000.00
CCOH SAFARI LLC	5.5	12/1/2022	1,750,000.00	1,776,250.00
CEMEX FINANCE LLC	9.375	10/12/2022	2,200,000.00	2,453,000.00
CEMEX FINANCE LLC	6	4/1/2024	3,000,000.00	2,865,000.00
CEMEX SAB DE CV	5.875	3/25/2019	1,000,000.00	1,015,000.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CEMEX SAB DE CV	5.7	1/11/2025	4,100,000.00	3,977,000.00
CEMEX SAB DE CV	7.25	1/15/2021	5,000,000.00	5,275,000.00
CENTURYLINK INC	5.8	3/15/2022	2,750,000.00	2,853,125.00
CF INDUSTRIES INC	6.875	5/1/2018	4,900,000.00	5,570,462.10
CHASE MORTGAGE FINANCE CORPORA	6.25	10/25/2036	13,685,392.83	12,126,489.73
CHESAPEAKE ENERGY CORP	4.875	4/15/2022	8,950,000.00	8,703,875.00
CHS/COMMUNITY HEALTH SYS	8	11/15/2019	3,550,000.00	3,789,625.00
CIA BRASILEIRA DE ALUMIN	4.75	6/17/2024	6,500,000.00	6,306,875.00
CIMAREX ENERGY CO	4.375	6/1/2024	8,000,000.00	7,640,000.00
CINEMARK USA INC	5.125	12/15/2022	675,000.00	659,812.50
CINEMARK USA INC	4.875	6/1/2023	500,000.00	472,500.00
CITIBANK CREDIT CARD ISSUANCE	1.02	2/22/2019	5,500,000.00	5,479,307.35
CITIBANK CREDIT CARD ISSUANCE	1.23	4/24/2019	20,700,000.00	20,677,542.57
CITIBANK CREDIT CARD ISSUANCE	2.68	6/7/2023	40,000,000.00	40,553,416.00
CITIBANK CREDIT CARD ISSUANCE	2.15	7/15/2021	14,000,000.00	14,073,049.20
CITICORP LEASE PASS THRU	8.04	12/15/2019	2,000,000.00	2,446,530.00
CITIGROUP CAPITAL XIII (PREFERRED STOCK)			58,000.00	1,541,640.00
CITIGROUP COMMERCIAL MORTGAGE	2.962	11/10/2046	7,750,000.00	7,983,312.20
CITIGROUP COMMERCIAL MORTGAGE	4.131	11/10/2046	26,600,000.00	28,949,202.94
CITIGROUP INC	6.125	11/21/2017	4,000,000.00	4,460,336.00
CITIGROUP INC	5.875	1/30/2042	3,000,000.00	3,773,508.00
CITIGROUP INC	4.05	7/30/2022	3,000,000.00	3,103,980.00
CITIGROUP INC	1.75	5/1/2018	9,250,000.00	9,141,775.00
CITIGROUP INC	3.5	5/15/2023	2,500,000.00	2,433,725.00
CLEAN HARBORS INC	5.25	8/1/2020	2,900,000.00	2,914,500.00
CLEAN HARBORS INC	5.125	6/1/2021	1,525,000.00	1,521,187.50
CMS ENERGY CORP	6.55	7/17/2017	4,140,000.00	4,627,745.82
CMS ENERGY CORP	6.25	2/1/2020	6,500,000.00	7,526,408.50
CNH INDUSTRIAL CAPITAL L	6.25	11/1/2016	3,200,000.00	3,352,000.00
CNH INDUSTRIAL CAPITAL L	3.25	2/1/2017	3,500,000.00	3,447,500.00
COCA COLA FEMSA SAB CV	4.625	2/15/2020	4,800,000.00	5,235,408.00
CODELCO INC	3.875	11/3/2021	12,950,000.00	13,262,455.60
CODELCO INC	3	7/17/2022	5,000,000.00	4,797,400.00
CODELCO INC	4.25	7/17/2042	4,000,000.00	3,673,200.00
CODELCO INC	4.875	11/4/2044	800,000.00	799,680.00
COMCAST CORP	2.85	1/15/2023	1,500,000.00	1,489,996.50
COMCAST CORP	4.75	3/1/2044	5,000,000.00	5,571,960.00
COMCAST CORP	4.2	8/15/2034	2,500,000.00	2,614,115.00
COMISION FED DE ELECTRIC	4.875	5/26/2021	500,000.00	528,750.00
COMISION FED DE ELECTRIC	4.875	1/15/2024	7,750,000.00	8,118,125.00
COMM MORTGAGE TRUST	3.042	4/10/2047	8,000,000.00	8,256,937.60
COMMONWEALTH OF BAHAMAS	5.75	1/16/2024	1,900,000.00	2,028,250.00
COMMSCOPE INC	5	6/15/2021	4,350,000.00	4,284,750.00
CONCHO RESOURCES INC	6.5	1/15/2022	2,250,000.00	2,351,250.00
CONCHO RESOURCES INC	5.5	10/1/2022	1,000,000.00	1,010,000.00
CONSTELLATION BRANDS INC	4.25	5/1/2023	4,325,000.00	4,292,562.50
CONTINENTAL RESOURCES	5	9/15/2022	6,049,000.00	5,852,407.50
COOPER US INC	6.1	7/1/2017	3,450,000.00	3,801,510.15
CORNING INC	1.45	11/15/2017	1,625,000.00	1,612,313.63
CORP ANDINA DE FOMENTO	4.375	6/15/2022	3,500,000.00	3,761,999.50
CORP FINANCIERA DE DESAR	3.25	7/15/2019	4,500,000.00	4,477,500.00
CORP LINDLEY SA	6.75	11/23/2021	1,900,000.00	2,066,250.00
CORP LINDLEY SA	4.625	4/12/2023	2,600,000.00	2,522,000.00
CORPORACION GEO SA DE CV	9.25	6/30/2020	1,500,000.00	75,000.00
COSTA RICA GOVERNMENT	4.25	1/26/2023	2,500,000.00	2,318,750.00
COSTA RICA GOVERNMENT	4.375	4/30/2025	4,700,000.00	4,178,300.00
COSTA RICA GOVERNMENT	5.625	4/30/2043	3,000,000.00	2,460,000.00
COTT BEVERAGES INC	5.375	7/1/2022	3,250,000.00	2,981,875.00
COTT BEVERAGES INC	6.75	1/1/2020	2,500,000.00	2,500,000.00
COUNTRYWIDE HOME LOANS	5.5	8/25/2033	2,739,778.20	2,795,010.48
CRH AMERICA INC	6	9/30/2016	4,400,000.00	4,735,781.60
CROATIA	6.75	11/5/2019	7,500,000.00	8,259,375.00
CROATIA	6.625	7/14/2020	8,400,000.00	9,250,500.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CROATIA	6.375	3/24/2021	6,550,000.00	7,155,875.00
CROATIA	5.5	4/4/2023	2,000,000.00	2,085,000.00
CROATIA	6	1/26/2024	3,250,000.00	3,501,875.00
CROATIA	6.25	4/27/2017	2,000,000.00	2,125,000.00
CROATIA	6.625	7/14/2020	3,000,000.00	3,303,750.00
CROWN AMER/CAP CORP III	6.25	2/1/2021	2,500,000.00	2,631,250.00
CROWN AMER/CAP CORP IV	4.5	1/15/2023	1,000,000.00	970,000.00
CROWN CASTLE INTL CORP	5.25	1/15/2023	1,100,000.00	1,122,000.00
CROWN CASTLE INTL CORP	4.875	4/15/2022	4,250,000.00	4,292,500.00
CUMMINS INC	3.65	10/1/2023	2,500,000.00	2,629,775.00
CVS HEALTH CORP	2.75	12/1/2022	2,100,000.00	2,045,362.20
CVS HEALTH CORP	5.3	12/5/2043	3,000,000.00	3,586,272.00
D.R. HORTON INC	4.75	5/15/2017	1,300,000.00	1,358,500.00
D.R. HORTON INC	4.375	9/15/2022	2,000,000.00	1,960,000.00
DAIMLER FINANCE NA LLC	3	3/28/2016	5,000,000.00	5,122,950.00
DAIMLER FINANCE NA LLC	1.875	1/11/2018	6,777,000.00	6,800,550.08
DAIMLER FINANCE NA LLC	3.25	8/1/2024	2,400,000.00	2,416,922.40
DANA HOLDING CORP	5.375	9/15/2021	1,900,000.00	1,957,000.00
DANA HOLDING CORP	5.5	12/15/2024	1,500,000.00	1,515,000.00
DDR CORP	7.875	9/1/2020	2,695,000.00	3,323,668.04
DELPHI CORP	5	2/15/2023	3,000,000.00	3,202,440.00
DELPHI CORP	6.125	5/15/2021	1,649,000.00	1,797,410.00
DENBURY RESOURCES INC	6.375	8/15/2021	4,750,000.00	4,512,500.00
DENBURY RESOURCES INC	4.625	7/15/2023	850,000.00	737,375.00
DEVELOPMENT BANK OF KAZA	5.5	12/20/2015	1,349,000.00	1,357,431.25
DIAGEO INVESTMENT CORP	4.25	5/11/2042	3,800,000.00	3,908,520.40
DIRECTV HOLDINGS/FING	5.2	3/15/2020	3,000,000.00	3,317,247.00
DIRECTV HOLDINGS/FING	4.45	4/1/2024	2,000,000.00	2,092,608.00
DISCOVER BANK	7	4/15/2020	4,300,000.00	5,067,734.90
DISCOVERY COMMUNICATIONS	5.05	6/1/2020	5,000,000.00	5,493,135.00
DISH DBS CORP	5.875	7/15/2022	2,162,000.00	2,216,050.00
DOMINICAN REPUBLIC	7.5	5/6/2021	6,500,000.00	7,117,500.00
DOMINICAN REPUBLIC	5.875	4/18/2024	5,364,000.00	5,498,100.00
DOMINICAN REPUBLIC	7.45	4/30/2044	2,000,000.00	2,190,000.00
DOMINION RESOURCES INC	5.95	6/15/2035	4,400,000.00	5,594,908.00
DOMINION RESOURCES INC	2.5566	9/30/2066	7,000,000.00	6,581,757.00
DOMINION RESOURCES INC	6.4	6/15/2018	8,500,000.00	9,703,328.00
DOW CHEMICAL CO/THE	4.25	10/1/2034	4,700,000.00	4,616,086.20
DUKE ENERGY CAROLINAS	4.25	12/15/2041	1,000,000.00	1,074,472.00
DUKE ENERGY CORP	2.1	6/15/2018	2,000,000.00	2,018,270.00
DUKE ENERGY PROGRESS INC	4.1	5/15/2042	3,500,000.00	3,711,078.00
EAST BAY CA MUNI UTILITY DIST	5.874	6/1/2040	4,250,000.00	5,710,385.00
EASTMAN CHEMICAL CO	3.8	3/15/2025	4,600,000.00	4,682,712.60
EATON CORP	4	11/2/2032	4,300,000.00	4,373,783.70
ECOPETROL SA	4.25	9/18/2018	3,962,000.00	4,070,955.00
ECOPETROL SA	5.875	5/28/2045	3,000,000.00	2,775,000.00
EL PASO PIPELINE PART OP	5	10/1/2021	2,000,000.00	2,103,460.00
EL PASO PIPELINE PART OP	4.7	11/1/2042	3,000,000.00	2,708,964.00
EMBOTELLADORA ANDINA SA	5	10/1/2023	4,600,000.00	4,784,000.00
EMPRESA BRAS DE AERONAU	5.15	6/15/2022	1,750,000.00	1,846,250.00
EMPRESA DE TRANSPORTE ME	4.75	2/4/2024	3,000,000.00	3,157,500.00
EMPRESA NACIONAL DEL PET	4.375	10/30/2024	2,800,000.00	2,744,000.00
EMPRESAS ICA SOCIEDAD	8.875	5/29/2024	2,000,000.00	1,780,600.00
ENERGY TRANSFER PARTNERS	6.125	2/15/2017	1,500,000.00	1,624,458.00
ENERGY TRANSFER PARTNERS	4.65	6/1/2021	7,000,000.00	7,317,359.00
ENERGY TRANSFER PARTNERS	6.5	2/1/2042	2,000,000.00	2,298,902.00
ENLINK MIDSTREAM PARTNER	2.7	4/1/2019	2,250,000.00	2,215,667.25
ENLINK MIDSTREAM PARTNER	5.05	4/1/2045	2,400,000.00	2,318,616.00
ENSCO PLC	3.25	3/15/2016	3,500,000.00	3,564,001.00
ENTERPRISE PRODUCTS OPER	7.034	1/15/2068	6,800,000.00	7,458,750.00
ENTERPRISE PRODUCTS OPER	6.125	10/15/2039	4,000,000.00	4,831,736.00
ENTERPRISE PRODUCTS OPER	3.35	3/15/2023	4,000,000.00	3,956,368.00
ENTERPRISE PRODUCTS OPER	4.85	3/15/2044	2,400,000.00	2,502,525.60

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ENVISION HEALTHCARE CORP	5.125	7/1/2022	1,630,000.00	1,617,775.00
EQUIFAX INC	3.3	12/15/2022	3,950,000.00	3,905,341.30
EQUINIX INC	5.375	1/1/2022	1,500,000.00	1,514,100.00
ERAC USA FINANCE LLC	6.7	6/1/2034	4,000,000.00	5,145,572.00
ERAC USA FINANCE LLC	6.375	10/15/2017	7,400,000.00	8,308,734.80
ERAC USA FINANCE LLC	3.3	10/15/2022	3,000,000.00	2,974,722.00
ERAC USA FINANCE LLC	2.35	10/15/2019	2,000,000.00	1,985,094.00
ERP OPERATING LP	5.125	3/15/2016	6,350,000.00	6,656,146.20
ESC LEHMAN BRTH HLDG	1	1/24/2049	7,600,000.00	1,111,500.00
ESKOM HOLDINGS SOC LTD	5.75	1/26/2021	5,400,000.00	5,413,500.00
EXPORT CREDIT BANK OF TU	5.375	11/4/2016	2,500,000.00	2,606,250.00
EXPORT CREDIT BANK OF TU	5.875	4/24/2019	4,000,000.00	4,250,000.00
EXPORT CREDIT BANK OF TU	5	9/23/2021	3,350,000.00	3,400,250.00
EXPORT IMPORT BK KOREA	4.375	9/15/2021	1,300,000.00	1,424,618.00
EXPORT IMPORT BK KOREA	4	1/11/2017	2,000,000.00	2,096,660.00
EXPRESS SCRIPTS HOLDING	3.125	5/15/2016	5,000,000.00	5,139,715.00
FANNIE MAE	1.5	1/25/2043	7,294,867.20	7,185,818.42
FANNIE MAE	3.5	1/25/2041	10,999,824.80	11,551,964.31
FANNIE MAE	3.056	6/25/2024	10,000,000.00	10,291,910.00
FANNIE MAE	3.86	3/1/2018	17,422,793.57	18,612,143.15
FANNIE MAE	3.8	4/1/2018	51,985,369.15	55,505,859.94
FANNIE MAE	3.81	4/1/2018	48,745,000.00	52,089,604.05
FANNIE MAE	3.53	1/1/2018	24,866,128.30	26,287,620.42
FANNIE MAE	3.17	8/1/2018	28,676,703.00	30,102,207.57
FANNIE MAE	3.21	12/1/2020	32,000,000.00	33,650,870.40
FANNIE MAE	3.06	12/1/2018	47,603,211.50	48,184,075.41
FANNIE MAE	3.384	12/1/2040	744,879.69	786,603.75
FANNIE MAE	3.37	12/1/2040	6,803,319.09	7,197,642.87
FANNIE MAE	3.542	5/1/2041	6,459,188.83	6,781,815.62
FANNIE MAE	4.5	12/1/2043	29,505,982.91	32,037,041.53
FANNIE MAE	3.515	10/1/2023	5,898,304.38	6,309,271.10
FANNIE MAE	2.19	10/1/2019	7,975,191.20	8,043,371.11
FANNIE MAE	3.5	8/1/2042	6,356,725.10	6,525,824.16
FANNIE MAE	3	8/1/2043	77,026,172.84	78,052,184.57
FANNIE MAE	4	8/1/2043	26,523,252.80	28,329,112.34
FANNIE MAE	4	4/1/2044	22,573,292.25	24,110,215.17
FANNIE MAE	3.5	1/1/2044	27,761,381.05	28,977,026.94
FANNIE MAE	3.5	2/1/2044	18,392,041.20	19,197,412.13
FANNIE MAE	3.5	3/1/2042	10,913,842.75	11,204,168.43
FANNIE MAE	3.5	1/20/2030	135,500,000.00	143,195,979.95
FANNIE MAE	3.5	1/14/2045	10,000,000.00	10,429,688.00
FANNIE MAE	4	1/14/2045	199,000,000.00	212,463,583.80
FANNIE MAE	4	2/12/2045	50,000,000.00	53,246,095.00
FANNIE MAE	4.5	1/14/2045	405,000,000.00	439,773,057.00
FANNIE MAE (PREFERRED STOCK)			200,000.00	776,000.00
FCA US LLC/CG CO ISSUER	8	6/15/2019	1,300,000.00	1,366,625.00
FCA US LLC/CG CO ISSUER	8.25	6/15/2021	1,000,000.00	1,107,500.00
FED REPUBLIC OF BRAZIL	8.25	1/20/2034	2,000,000.00	2,755,000.00
FED REPUBLIC OF BRAZIL	8	1/15/2018	10,247,222.34	11,173,555.68
FED REPUBLIC OF BRAZIL	5.875	1/15/2019	2,500,000.00	2,783,750.00
FED REPUBLIC OF BRAZIL	5.625	1/7/2041	5,000,000.00	5,375,000.00
FED REPUBLIC OF BRAZIL	4.875	1/22/2021	7,000,000.00	7,455,000.00
FED REPUBLIC OF BRAZIL	4.25	1/7/2025	21,292,000.00	21,292,000.00
FED REPUBLIC OF BRAZIL	6	1/17/2017	3,000,000.00	3,232,500.00
FEDERAL HOME LOAN BANK	2.769	1/1/2041	6,811,947.29	7,044,456.08
FEDERAL HOME LOAN BANK	3.602	6/1/2041	3,619,156.72	3,779,711.56
FEDERAL HOME LOAN BANK	5.565	4/1/2037	612,654.72	659,369.95
FEDERAL HOME LOAN BANK	4.5	12/1/2039	12,445,384.13	13,525,118.28
FEDERAL HOME LOAN BANK	3.5	3/1/2042	5,669,809.19	5,805,131.66
FEDERAL HOME LOAN BANK	3.5	3/1/2042	9,812,433.48	10,046,628.79
FEDERAL HOME LOAN BANK	3.5	6/1/2042	5,831,606.23	5,970,790.34
FIBRIA OVERSEAS FINANCE	5.25	5/12/2024	7,300,000.00	7,254,950.00
FIFTH THIRD BANCORP	3.625	1/25/2016	2,200,000.00	2,254,247.60

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
FIFTH THIRD BANK	2.375	4/25/2019	6,000,000.00	6,027,318.00
FIRST DATA CORPORATION	6.75	11/1/2020	2,639,000.00	2,817,132.50
FIRST HORIZON NATIONAL	5.375	12/15/2015	10,000,000.00	10,353,010.00
FIRST TENNESSEE BANK	5.05	1/15/2015	9,800,000.00	9,812,563.60
FIRST TENNESSEE BANK	5.65	4/1/2016	1,800,000.00	1,860,078.60
FIRST TENNESSEE BANK	2.95	12/1/2019	3,300,000.00	3,291,522.30
FISERV INC	3.125	6/15/2016	5,400,000.00	5,544,158.40
FMG RESOURCES AUG 2006	6	4/1/2017	1,800,000.00	1,721,250.00
FMG RESOURCES AUG 2006	6.875	4/1/2022	8,185,000.00	6,814,012.50
FONDO MIVIVIENDA SA	3.5	1/31/2023	1,000,000.00	950,000.00
FORD CREDIT AUTO OWNER TRUST/F	2.31	4/15/2026	8,750,000.00	8,787,206.75
FORD MOTOR COMPANY	4.75	1/15/2043	4,000,000.00	4,220,480.00
FORD MOTOR CREDIT CO LLC	8.125	1/15/2020	6,900,000.00	8,546,747.10
FORD MOTOR CREDIT CO LLC	4.25	9/20/2022	6,400,000.00	6,790,816.00
FOREST LABORATORIES INC	5	12/15/2021	3,000,000.00	3,248,478.00
FREDDIE MAC	1.75	4/15/2043	16,400,885.40	15,953,549.61
FREDDIE MAC	2.5	5/27/2016	29,000,000.00	29,783,359.60
FREEMPORT MCMORAN INC	3.1	3/15/2020	2,500,000.00	2,431,832.50
FRESENIUS MED CARE II	5.625	7/31/2019	500,000.00	533,750.00
FRESENIUS MED CARE II	4.125	10/15/2020	2,500,000.00	2,512,500.00
FRESENIUS MED CARE US	5.75	2/15/2021	5,000,000.00	5,331,250.00
FRONTIER COMMUNICATIONS	8.125	10/1/2018	2,500,000.00	2,806,250.00
FRONTIER COMMUNICATIONS	7.125	1/15/2023	500,000.00	508,750.00
FRONTIER COMMUNICATIONS	6.25	9/15/2021	550,000.00	552,750.00
GABONESE REPUBLIC	8.2	12/12/2017	2,250,000.00	2,458,125.00
GATX CORP	2.5	3/15/2019	2,000,000.00	1,991,588.00
GAZPROM (GAZ CAPITAL SA)	4.95	5/23/2016	3,000,000.00	2,842,500.00
GENERAL ELEC CAP CORP	5.55	5/4/2020	4,400,000.00	5,056,818.80
GENERAL ELEC CAP CORP	4.625	1/7/2021	5,000,000.00	5,572,950.00
GENERAL ELEC CAP CORP	4.65	10/17/2021	20,000,000.00	22,542,580.00
GENERAL ELEC CAP CORP	2.3	4/27/2017	2,000,000.00	2,048,500.00
GENERAL ELEC CAP CORP	3.1	1/9/2023	8,900,000.00	9,011,205.50
GENERAL ELECTRIC CO	4.125	10/9/2042	3,000,000.00	3,105,633.00
GENERAL ELECTRIC CO	4.5	3/11/2044	2,500,000.00	2,748,055.00
GENERAL MOTORS CO	4.875	10/2/2023	7,500,000.00	8,025,000.00
GENERAL MOTORS CO	3.5	10/2/2018	5,000,000.00	5,100,000.00
GENERAL MOTORS CO	6.25	10/2/2043	4,800,000.00	5,734,080.00
GENERAL MOTORS FINL CO	3.25	5/15/2018	2,800,000.00	2,803,500.00
GENERAL MOTORS FINL CO	2.75	5/15/2016	4,600,000.00	4,674,750.00
GENERAL MOTORS FINL CO	2.625	7/10/2017	2,400,000.00	2,410,404.00
GEORGIA PACIFIC LLC	3.734	7/15/2023	3,250,000.00	3,323,960.25
GEORGIA POWER COMPANY	4.75	9/1/2040	4,400,000.00	4,891,722.00
GEORGIA POWER COMPANY	4.3	3/15/2042	4,000,000.00	4,200,644.00
GEORGIAN RAILWAY JSC	7.75	7/11/2022	4,700,000.00	4,911,500.00
GILEAD SCIENCES INC	4.4	12/1/2021	4,500,000.00	4,961,929.50
GILEAD SCIENCES INC	4.8	4/1/2044	4,000,000.00	4,437,016.00
GLENCORE FUNDING LLC	4.125	5/30/2023	2,250,000.00	2,195,457.75
GLENCORE FUNDING LLC	4.625	4/29/2024	4,800,000.00	4,823,040.00
GMAC CAPITAL TRUST I (PREFERRED STOCK)			100,000.00	2,645,000.00
GNMA	2	7/16/2040	3,183,515.64	3,220,354.96
GOLDMAN SACHS GROUP INC	3.85	7/8/2024	2,400,000.00	2,461,435.20
GOLDMAN SACHS GROUP INC	6.75	10/1/2037	7,750,000.00	9,744,656.25
GOLDMAN SACHS GROUP INC	6.15	4/1/2018	10,500,000.00	11,785,399.50
GOLDMAN SACHS GROUP INC	2.9	7/19/2018	5,500,000.00	5,642,340.00
GOODYEAR TIRE + RUBBER	6.5	3/1/2021	3,950,000.00	4,187,000.00
GOVERNMENT OF JAMAICA	7.625	7/9/2025	4,000,000.00	4,170,000.00
GRAPHIC PACKAGING INTL	4.75	4/15/2021	3,198,000.00	3,221,985.00
GRUMA SAB DE CV	4.875	12/1/2024	2,000,000.00	2,048,700.20
GRUPO BIMBO SAB DE CV	4.875	6/30/2020	3,000,000.00	3,220,386.00
GRUPO BIMBO SAB DE CV	4.5	1/25/2022	1,800,000.00	1,896,940.80
GRUPO BIMBO SAB DE CV	3.875	6/27/2024	2,400,000.00	2,409,432.00
GRUPO TELEvisa SAB	5	5/13/2045	2,800,000.00	2,848,272.00
GS MORTGAGE SECURITIES TRUST	5.79572	8/10/2045	9,344,300.60	10,131,774.71

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
GS MORTGAGE SECURITIES TRUST	2.902	11/10/2047	3,000,000.00	3,075,365.40
HALCON RESOURCES CORP	8.875	5/15/2021	3,385,000.00	2,547,212.50
HARTFORD FINL SVCS GRP	4.3	4/15/2043	2,100,000.00	2,153,602.50
HBOS PLC	6.75	5/21/2018	1,300,000.00	1,448,844.80
HCA INC	6.25	2/15/2021	2,250,000.00	2,396,250.00
HCA INC	6.5	2/15/2020	1,000,000.00	1,120,500.00
HCA INC	5.875	5/1/2023	700,000.00	737,625.00
HCP INC	3.15	8/1/2022	4,000,000.00	3,935,308.00
HD SUPPLY INC	7.5	7/15/2020	2,200,000.00	2,304,500.00
HEALTH CARE REIT INC	2.25	3/15/2018	2,000,000.00	2,012,516.00
HEALTHSOUTH CORP	7.75	9/15/2022	2,574,000.00	2,728,440.00
HEINEKEN NV	2.75	4/1/2023	3,500,000.00	3,374,623.00
HERTZ CORP	7.375	1/15/2021	3,100,000.00	3,255,000.00
HERTZ CORP	5.875	10/15/2020	3,500,000.00	3,526,250.00
HEWLETT PACKARD CO	4.3	6/1/2021	1,000,000.00	1,052,905.00
HEWLETT PACKARD CO	3.3	12/9/2016	4,200,000.00	4,337,445.00
HILTON USA TRUST	2.6621	11/5/2030	25,000,000.00	25,030,897.50
HILTON WORLDWIDE FIN LLC	5.625	10/15/2021	11,142,000.00	11,643,390.00
HISTORIC TW INC	6.625	5/15/2029	3,750,000.00	4,753,758.75
HJ HEINZ CO	4.25	10/15/2020	1,400,000.00	1,414,000.00
HOLCIM US FINANCE SARL +	6	12/30/2019	3,750,000.00	4,292,118.75
HOME DEPOT INC	5.875	12/16/2036	1,000,000.00	1,305,998.00
HOME DEPOT INC	4.2	4/1/2043	5,500,000.00	5,734,410.00
HONDURAS GOVERNMENT	7.5	3/15/2024	1,200,000.00	1,251,000.00
HORNBECK OFFSHORE SERV	5	3/1/2021	1,500,000.00	1,230,000.00
HOST HOTELS + RESORTS	5.25	3/15/2022	3,500,000.00	3,819,599.00
HOST HOTELS + RESORTS LP	6	10/1/2021	2,000,000.00	2,299,894.00
HSBC HOLDINGS PLC	5.25	3/14/2044	5,300,000.00	5,936,821.50
HSBC USA INC	3.5	6/23/2024	2,400,000.00	2,476,435.20
HUNGARY	6.25	1/29/2020	4,200,000.00	4,716,516.00
HUNGARY	6.375	3/29/2021	14,900,000.00	17,012,820.00
HUNGARY	7.625	3/29/2041	2,650,000.00	3,514,880.50
HUNGARY	4.125	2/19/2018	5,650,000.00	5,833,625.00
HUNGARY	5.375	2/21/2023	5,000,000.00	5,437,500.00
HUNGARY	5.75	11/22/2023	7,900,000.00	8,749,250.00
HUNGARY	4	3/25/2019	5,000,000.00	5,140,150.00
HUNGARY	5.375	3/25/2024	3,000,000.00	3,250,020.00
HUSKY ENERGY INC	3.95	4/15/2022	3,000,000.00	3,010,443.00
HUTCH WHAMPOA INT 11 LTD	3.5	1/13/2017	1,000,000.00	1,036,060.00
HUTCHISON WHAM INT 09/19	5.75	9/11/2019	2,000,000.00	2,273,000.00
HYDRO QUEBEC	1.375	6/19/2017	2,500,000.00	2,513,275.00
IMS HEALTH INC	6	11/1/2020	1,850,000.00	1,905,500.00
INDIANA MICHIGAN POWER	3.2	3/15/2023	3,300,000.00	3,317,942.10
ING BANK NV	3.75	3/7/2017	4,000,000.00	4,186,008.00
ING BANK NV	5.8	9/25/2023	7,300,000.00	8,097,736.70
INGREDION INC	4.625	11/1/2020	5,200,000.00	5,601,700.00
INSTIT COSTA DE ELECTRIC	6.95	11/10/2021	1,800,000.00	1,876,500.00
INTEL CORP	4	12/15/2032	4,000,000.00	4,089,908.00
INTELSAT JACKSON HLDG	7.25	10/15/2020	3,500,000.00	3,696,875.00
INTELSAT JACKSON HLDG	7.5	4/1/2021	1,400,000.00	1,498,000.00
INTELSAT JACKSON HLDG	6.625	12/15/2022	1,000,000.00	1,027,500.00
INTELSAT LUXEMBOURG SA	6.75	6/1/2018	500,000.00	510,000.00
INTERPUBLIC GROUP COS	4.2	4/15/2024	2,250,000.00	2,301,322.50
INTESA SANPAOLO SPA	6.5	2/24/2021	5,000,000.00	5,784,265.00
INTESA SANPAOLO SPA	3.125	1/15/2016	8,400,000.00	8,532,762.00
INTESA SANPAOLO SPA	2.375	1/13/2017	7,150,000.00	7,212,583.95
INTESA SANPAOLO SPA	5.017	6/26/2024	2,250,000.00	2,183,658.75
INVERSIONES CMPC SA	4.75	9/15/2024	2,300,000.00	2,306,532.00
INVESCO FINANCE PLC	3.125	11/30/2022	3,000,000.00	2,973,204.00
ITC HOLDINGS CORP	3.65	6/15/2024	2,400,000.00	2,433,746.40
IVORY COAST	5.375	7/23/2024	3,500,000.00	3,316,250.00
JAGUAR LAND ROVER AUTOMO	5.625	2/1/2023	1,000,000.00	1,052,500.00
JAGUAR LAND ROVER PLC	4.125	12/15/2018	7,250,000.00	7,286,250.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
JOHNSON CONTROLS INC	3.625	7/2/2024	2,400,000.00	2,420,952.00
JP MORGAN CHASE BANK NA	6	10/1/2017	3,000,000.00	3,329,652.00
JP MORGAN CHASE COMMERCIAL MOR	5.794	2/12/2051	11,700,000.00	12,686,260.86
JP MORGAN CHASE COMMERCIAL MOR	3.07	12/15/2046	5,000,000.00	5,173,607.50
JPMBB COMMERCIAL MORTGAGE SECU	3.494	1/15/2048	20,000,000.00	20,604,488.00
JPMORGAN CHASE + CO	1.35	2/15/2017	13,250,000.00	13,249,708.50
JPMORGAN CHASE + CO	4.4	7/22/2020	5,250,000.00	5,690,879.25
JPMORGAN CHASE + CO	4.5	1/24/2022	4,500,000.00	4,912,884.00
KAZAKHSTAN TEMIR ZHOLY	6.375	10/6/2020	6,250,000.00	6,140,625.00
KAZAKHSTAN TEMIR ZHOLY	6.95	7/10/2042	2,000,000.00	1,925,000.00
KAZMUNAYGAS NATIONAL CO	5.75	4/30/2043	2,700,000.00	2,255,310.00
KAZMUNAYGAS NATIONAL CO	9.125	7/2/2018	4,200,000.00	4,578,000.00
KAZMUNAYGAS NATIONAL CO	7	5/5/2020	8,600,000.00	8,911,750.00
KAZMUNAYGAS NATIONAL CO	6.375	4/9/2021	3,000,000.00	3,022,500.00
KAZMUNAYGAS NATIONAL CO	4.875	5/7/2025	1,500,000.00	1,323,750.00
KEY BANK NA	5.45	3/3/2016	5,750,000.00	6,042,243.75
KEYCORP	2.3	12/13/2018	2,500,000.00	2,508,630.00
KINDER MORGAN ENER PART	4.1	11/15/2015	7,500,000.00	7,673,857.50
KINDER MORGAN INC/DELAWA	5	2/15/2021	4,400,000.00	4,577,557.60
KINGDOM OF MOROCCO	4.25	12/11/2022	8,500,000.00	8,648,750.00
KLX INC	5.875	12/1/2022	2,500,000.00	2,525,000.00
L 3 COMMUNICATIONS CORP	4.75	7/15/2020	1,500,000.00	1,610,893.50
L BRANDS INC	5.625	2/15/2022	3,700,000.00	3,977,500.00
LAMAR MEDIA CORP	5.875	2/1/2022	2,510,000.00	2,604,125.00
LAREDO PETROLEUM INC	7.375	5/1/2022	1,000,000.00	935,000.00
LAREDO PETROLEUM INC	5.625	1/15/2022	3,200,000.00	2,800,000.00
LB UBS COMMERCIAL MORTGAGE TRU	5.455	2/15/2040	4,000,000.00	4,267,918.80
LEAR CORP	8.125	3/15/2020	2,450,000.00	2,578,625.00
LEAR CORP	4.75	1/15/2023	2,400,000.00	2,394,000.00
LEHMAN MORTGAGE TRUST	6	1/25/2036	5,386,790.56	3,700,307.64
LEVEL 3 FINANCING INC	5.375	8/15/2022	3,000,000.00	3,015,000.00
LEVI STRAUSS + CO	7.625	5/15/2020	2,850,000.00	2,992,500.00
LEVI STRAUSS + CO	6.875	5/1/2022	5,000,000.00	5,375,000.00
LG+E AND KU ENERGY LLC	3.75	11/15/2020	8,000,000.00	8,343,648.00
LIBERTY MUTUAL GROUP INC	4.25	6/15/2023	3,400,000.00	3,503,628.60
LIFEPOINT HOSPITALS INC	5.5	12/1/2021	2,750,000.00	2,811,875.00
LLOYDS BANKING GROUP PLC	4.5	11/4/2024	2,400,000.00	2,421,933.60
LOCKHEED MARTIN CORP	4.07	12/15/2042	3,250,000.00	3,279,493.75
LOUISIANA PACIFIC CORP	7.5	6/1/2020	3,625,000.00	3,815,312.50
LYONDELLBASELL IND NV	6	11/15/2021	4,500,000.00	5,179,315.50
MACYS RETAIL HLDGS INC	5.9	12/1/2016	2,064,000.00	2,239,487.47
MACYS RETAIL HLDGS INC	2.875	2/15/2023	3,000,000.00	2,913,249.00
MAGYAR EXPORT IMPORT BANK	4	1/30/2020	2,200,000.00	2,198,834.00
MANITOWOC COMPANY INC	5.875	10/15/2022	2,100,000.00	2,131,500.00
MARATHON PETROLEUM CORP	3.5	3/1/2016	2,000,000.00	2,049,488.00
MARKWEST ENERGY PART/FIN	6.5	8/15/2021	2,500,000.00	2,575,000.00
MARKWEST ENERGY PART/FIN	4.875	12/1/2024	500,000.00	488,750.00
MARSH + MCLENNAN COS INC	2.35	9/10/2019	2,400,000.00	2,403,511.20
MASCO CORP	5.95	3/15/2022	4,050,000.00	4,495,500.00
MASTR ADJUSTABLE RATE MORTGAGE	2.277244	7/25/2035	11,867,305.86	7,395,173.36
MCKESSON CORP	5.7	3/1/2017	4,700,000.00	5,104,134.20
MCKESSON CORP	3.25	3/1/2016	3,000,000.00	3,071,595.00
MERITOR INC	6.75	6/15/2021	1,500,000.00	1,567,500.00
MERITOR INC	6.25	2/15/2024	750,000.00	761,250.00
MET LIFE GLOB FUNDING I	2.3	4/10/2019	2,000,000.00	2,007,568.00
MET LIFE GLOB FUNDING I	1.3	4/10/2017	4,450,000.00	4,442,595.20
METLIFE INC	4.368	9/15/2023	1,000,000.00	1,090,388.00
METLIFE INC	3.048	12/15/2022	2,000,000.00	1,996,360.00
MGM RESORTS INTL	6.625	12/15/2021	4,060,000.00	4,263,000.00
MIDAMERICAN ENERGY CO	6.75	12/30/2031	2,500,000.00	3,477,052.50
MOHAWK INDUSTRIES INC	3.85	2/1/2023	4,500,000.00	4,501,809.00
MONSANTO CO	4.2	7/15/2034	4,900,000.00	5,105,800.00
MORGAN STANLEY	6.625	4/1/2018	2,000,000.00	2,278,070.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
MORGAN STANLEY	5.5	7/24/2020	5,000,000.00	5,641,135.00
MORGAN STANLEY	4.35	9/8/2026	6,900,000.00	6,941,227.50
MORGAN STANLEY	6.25	8/28/2017	7,000,000.00	7,776,048.00
MORGAN STANLEY	5.75	10/18/2016	15,000,000.00	16,105,650.00
MORGAN STANLEY	2.375	7/23/2019	4,675,000.00	4,657,758.60
MORGAN STANLEY	5.5	7/28/2021	4,500,000.00	5,106,964.50
MORGAN STANLEY	5.5	1/26/2020	2,500,000.00	2,812,822.50
MORGAN STANLEY	3.8	4/29/2016	3,500,000.00	3,615,566.50
MYLAN INC/PA	7.875	7/15/2020	4,350,000.00	4,633,598.25
NABORS INDUSTRIES INC	2.35	9/15/2016	3,500,000.00	3,461,983.00
NASDAQ OMX GROUP	5.25	1/16/2018	3,900,000.00	4,244,919.90
NBCUNIVERSAL ENTERPRISE	1.974	4/15/2019	2,000,000.00	1,980,312.00
NBCUNIVERSAL MEDIA LLC	5.95	4/1/2041	2,000,000.00	2,571,830.00
NETAPP INC	2	12/15/2017	4,825,000.00	4,852,020.00
NEW GOLD INC	6.25	11/15/2022	3,500,000.00	3,430,000.00
NEW YORK LIFE INSURANCE	5.875	5/15/2033	4,575,000.00	5,672,194.80
NEWCREST FINANCE PTY LTD	4.2	10/1/2022	4,500,000.00	4,060,147.50
NEXTERA ENERGY CAPITAL	6.35	10/1/2066	2,500,000.00	2,484,375.00
NEXTERA ENERGY CAPITAL	4.5	6/1/2021	6,000,000.00	6,511,914.00
NIELSEN FINANCE LLC/CO	4.5	10/1/2020	2,475,000.00	2,487,375.00
NIELSEN FINANCE LLC/CO	5	4/15/2022	1,000,000.00	1,005,000.00
NORFOLK SOUTHERN CORP	2.903	2/15/2023	3,917,000.00	3,871,993.67
NORFOLK SOUTHERN CORP	3.95	10/1/2042	2,000,000.00	1,961,674.00
NORTHWESTERN MUTUAL LIFE	6.063	3/30/2040	7,500,000.00	9,694,657.50
NXP BV/NXP FUNDING LLC	5.75	3/15/2023	2,050,000.00	2,157,625.00
O REILLY AUTOMOTIVE INC	4.875	1/14/2021	5,500,000.00	6,038,785.50
OASIS PETROLEUM INC	6.875	3/15/2022	1,800,000.00	1,638,000.00
ODEBRECHT FINANCE LTD	7.125	6/26/2042	2,000,000.00	1,686,250.00
ODEBRECHT FINANCE LTD	4.375	4/25/2025	700,000.00	605,500.00
ODEBRECHT FINANCE LTD	5.25	6/27/2029	1,500,000.00	1,311,750.00
OFFICE CHERIFIEN DES PHO	5.625	4/25/2024	1,500,000.00	1,567,500.00
OI SA	5.75	2/10/2022	3,000,000.00	2,760,000.00
ONTARIO (PROVINCE OF)	4	10/7/2019	2,500,000.00	2,734,175.00
ORBITAL ATK INC	5.25	10/1/2021	2,350,000.00	2,367,625.00
OWENS CORNING	4.2	12/15/2022	5,800,000.00	5,886,298.20
PACIFIC RUBIALES ENERGY	5.125	3/28/2023	7,500,000.00	5,906,250.00
PACKAGING CORP OF AMERIC	3.65	9/15/2024	1,800,000.00	1,771,902.00
PARKER HANNIFIN CORP	4.2	11/21/2034	2,400,000.00	2,537,308.80
PARTY CITY HOLDINGS INC	8.875	8/1/2020	2,840,000.00	3,031,700.00
PENERBANGAN MALAYSIA BD	5.625	3/15/2016	7,500,000.00	7,874,099.25
PENSKE AUTOMOTIVE GROUP	5.375	12/1/2024	500,000.00	506,250.00
PENSKE TRUCK LEASING/PTL	3.75	5/11/2017	5,300,000.00	5,539,072.40
PENSKE TRUCK LEASING/PTL	3.375	3/15/2018	4,000,000.00	4,129,596.00
PENSKE TRUCK LEASING/PTL	2.5	6/15/2019	2,400,000.00	2,385,364.80
PENTAIR FINANCE SA	1.35	12/1/2015	1,800,000.00	1,802,959.20
PENTAIR FINANCE SA	2.65	12/1/2019	1,800,000.00	1,781,474.40
PERNOD RICARD SA	4.45	1/15/2022	4,800,000.00	5,139,254.40
PERRIGO CO PLC	1.3	11/8/2016	1,900,000.00	1,891,679.90
PERTAMINA PERSERO PT	5.25	5/23/2021	5,580,000.00	5,733,450.00
PERTAMINA PERSERO PT	6.5	5/27/2041	2,500,000.00	2,562,500.00
PERTAMINA PERSERO PT	6	5/3/2042	2,000,000.00	1,954,920.00
PERTAMINA PERSERO PT	5.625	5/20/2043	3,000,000.00	2,821,320.00
PERUSAHAAN LISTRIK NEGAR	5.5	11/22/2021	1,250,000.00	1,300,000.00
PERUSAHAAN LISTRIK NEGAR	5.25	10/24/2042	2,000,000.00	1,807,500.00
PETROBRAS GLOBAL FINANCE	6.875	1/20/2040	1,700,000.00	1,577,600.00
PETROBRAS GLOBAL FINANCE	5.375	1/27/2021	10,050,000.00	9,305,818.50
PETROBRAS GLOBAL FINANCE	5.875	3/1/2018	5,600,000.00	5,468,232.00
PETROBRAS GLOBAL FINANCE	2	5/20/2016	1,500,000.00	1,432,725.00
PETROBRAS GLOBAL FINANCE	6.25	3/17/2024	1,000,000.00	951,540.00
PETROLEOS DE VENEZUELA S	6	11/15/2026	2,000,000.00	730,000.00
PETROLEOS DE VENEZUELA S	6	5/16/2024	4,200,000.00	1,595,984.46
PETROLEOS DE VENEZUELA S	5.25	4/12/2017	13,450,000.00	6,187,000.00
PETROLEOS DE VENEZUELA S	9.75	5/17/2035	650,000.00	289,250.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
PETROLEOS DE VENEZUELA S	6	11/15/2026	8,200,000.00	2,993,000.00
PETROLEOS MEXICANOS	6.625	6/15/2038	4,500,000.00	5,130,000.00
PETROLEOS MEXICANOS	5.5	1/21/2021	14,600,000.00	15,804,500.00
PETROLEOS MEXICANOS	6.5	6/2/2041	2,000,000.00	2,290,000.00
PETROLEOS MEXICANOS	4.875	1/24/2022	6,300,000.00	6,583,500.00
PETROLEOS MEXICANOS	5.5	6/27/2044	8,100,000.00	8,262,000.00
PETROLEOS MEXICANOS	6.375	1/23/2045	2,000,000.00	2,250,000.00
PETROLEOS MEXICANOS	5.75	3/1/2018	3,000,000.00	3,240,000.00
PETROLEUM GEO SERVICES	7.375	12/15/2018	1,850,000.00	1,544,750.00
PHILLIPS 66	4.65	11/15/2034	3,200,000.00	3,279,993.60
PINNACLE ENTERTAINMENT	7.5	4/15/2021	4,350,000.00	4,534,831.50
PINNACLE ENTERTAINMENT	8.75	5/15/2020	1,550,000.00	1,631,375.00
PINNACLE ENTERTAINMENT	7.75	4/1/2022	450,000.00	468,000.00
PINNACLE FOODS FINANCE L	4.875	5/1/2021	1,225,000.00	1,194,375.00
PORT AUTH OF NEW YORK NEW JE	4.458	10/1/2062	7,000,000.00	7,430,010.00
POST APARTMENT HOMES LP	3.375	12/1/2022	925,000.00	911,471.88
POWER SECTOR ASSETS + LI	7.25	5/27/2019	4,700,000.00	5,616,500.00
POWER SECTOR ASSETS + LI	7.39	12/2/2024	1,750,000.00	2,279,375.00
PPG INDUSTRIES INC	6.65	3/15/2018	179,000.00	204,688.11
PPG INDUSTRIES INC	3.6	11/15/2020	4,600,000.00	4,786,778.40
PPL CAPITAL FUNDING INC	3.5	12/1/2022	4,500,000.00	4,557,721.50
PRECISION CASTPARTS CORP	1.25	1/15/2018	1,375,000.00	1,358,500.00
PRICOA GLOBAL FUNDING 1	1.6	5/29/2018	3,000,000.00	2,958,819.00
PRIDE INTERNATIONAL INC	6.875	8/15/2020	6,000,000.00	6,731,832.00
PROGRESS ENERGY INC	3.15	4/1/2022	3,000,000.00	3,038,979.00
PROGRESSIVE CORP	4.35	4/25/2044	5,000,000.00	5,413,095.00
PROVINCE OF QUEBEC	7.5	9/15/2029	2,500,000.00	3,694,730.00
PROVINCE OF QUEBEC	2.75	8/25/2021	3,000,000.00	3,060,930.00
PRUDENTIAL FINANCIAL INC	5.4	6/13/2035	3,000,000.00	3,493,416.00
PRUDENTIAL FINANCIAL INC	5.375	6/21/2020	2,800,000.00	3,160,133.20
PUGET ENERGY INC	6.5	12/15/2020	2,300,000.00	2,702,939.30
PUGET ENERGY INC	6	9/1/2021	5,750,000.00	6,726,620.25
PVH CORP	4.5	12/15/2022	2,350,000.00	2,320,625.00
RABOBANK NEDERLAND	5.25	5/24/2041	4,000,000.00	4,784,056.00
RANGE RESOURCES CORP	6.75	8/1/2020	2,000,000.00	2,080,000.00
RANGE RESOURCES CORP	5	8/15/2022	2,000,000.00	2,000,000.00
REGAL ENTERTAINMENT GRP	5.75	2/1/2025	2,250,000.00	2,070,000.00
REGENCY ENERGY PARTNERS	5.5	4/15/2023	2,000,000.00	1,930,000.00
REGENCY ENERGY PARTNERS	4.5	11/1/2023	2,500,000.00	2,293,750.00
REGIONS BANK	7.5	5/15/2018	3,845,000.00	4,463,641.28
REGIONS FINANCIAL CORP	2	5/15/2018	10,000,000.00	9,901,890.00
RENT A CENTER INC	4.75	5/1/2021	1,954,000.00	1,680,440.00
REP OF ANGOLA	7	8/16/2019	1,400,000.00	1,372,000.00
REPUBLIC OF ARGENTINA	2.5	12/31/2038	11,000,000.00	5,610,000.00
REPUBLIC OF ARGENTINA	8.28	12/31/2033	5,047,336.80	4,340,709.65
REPUBLIC OF ARGENTINA	8.75	6/2/2017	2,300,000.00	2,070,000.00
REPUBLIC OF ARGENTINA	7	10/3/2015	1,000,000.00	973,916.70
REPUBLIC OF AZERBAIJAN	4.75	3/18/2024	1,950,000.00	1,920,750.00
REPUBLIC OF CHILE	3.875	8/5/2020	5,500,000.00	5,907,500.00
REPUBLIC OF CHILE	2.25	10/30/2022	2,500,000.00	2,402,500.00
REPUBLIC OF CHILE	3.625	10/30/2042	4,600,000.00	4,163,000.00
REPUBLIC OF COLOMBIA	8.125	5/21/2024	7,300,000.00	9,690,750.00
REPUBLIC OF COLOMBIA	7.375	1/27/2017	5,500,000.00	6,091,250.00
REPUBLIC OF COLOMBIA	7.375	9/18/2037	3,000,000.00	4,035,000.00
REPUBLIC OF COLOMBIA	6.125	1/18/2041	10,500,000.00	12,552,500.00
REPUBLIC OF COLOMBIA	4.375	7/12/2021	12,700,000.00	13,430,250.00
REPUBLIC OF COLOMBIA	4	2/26/2024	8,000,000.00	8,180,000.00
REPUBLIC OF COLOMBIA	2.625	3/15/2023	3,500,000.00	3,249,750.00
REPUBLIC OF COSTA RICA	7	4/4/2044	2,000,000.00	1,965,000.00
REPUBLIC OF ECUADOR	7.95	6/20/2024	3,900,000.00	3,334,500.00
REPUBLIC OF EL SALVADOR	8.25	4/10/2032	4,400,000.00	5,049,000.00
REPUBLIC OF EL SALVADOR	7.75	1/24/2023	4,050,000.00	4,536,000.00
REPUBLIC OF EL SALVADOR	7.65	6/15/2035	3,250,000.00	3,477,500.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REPUBLIC OF EL SALVADOR	7.375	12/1/2019	3,700,000.00	4,116,250.00
REPUBLIC OF GHANA	8.5	10/4/2017	3,700,000.00	3,672,250.00
REPUBLIC OF GHANA	7.875	8/7/2023	1,800,000.00	1,647,000.00
REPUBLIC OF INDONESIA	7.5	1/15/2016	2,000,000.00	2,122,500.00
REPUBLIC OF INDONESIA	5.875	3/13/2020	7,750,000.00	8,544,375.00
REPUBLIC OF INDONESIA	4.875	5/5/2021	8,100,000.00	8,525,250.00
REPUBLIC OF INDONESIA	5.25	1/17/2042	9,550,000.00	9,597,750.00
REPUBLIC OF INDONESIA	3.75	4/25/2022	5,900,000.00	5,782,000.00
REPUBLIC OF INDONESIA	3.375	4/15/2023	5,300,000.00	4,982,000.00
REPUBLIC OF INDONESIA	5.375	10/17/2023	2,000,000.00	2,160,000.00
REPUBLIC OF INDONESIA	5.875	1/15/2024	2,500,000.00	2,806,250.00
REPUBLIC OF INDONESIA	6.75	1/15/2044	7,700,000.00	9,471,000.00
REPUBLIC OF INDONESIA	6.875	1/17/2018	4,500,000.00	5,062,500.00
REPUBLIC OF KAZAKHSTAN	3.875	10/14/2024	3,300,000.00	3,069,000.00
REPUBLIC OF KENYA	6.875	6/24/2024	1,400,000.00	1,459,500.00
REPUBLIC OF KENYA	5.875	6/24/2019	1,900,000.00	1,923,750.00
REPUBLIC OF LATVIA	5.25	2/22/2017	5,000,000.00	5,366,524.00
REPUBLIC OF LATVIA	2.75	1/12/2020	2,500,000.00	2,459,400.75
REPUBLIC OF LATVIA	5.25	6/16/2021	2,110,000.00	2,355,948.99
REPUBLIC OF LITHUANIA	7.375	2/11/2020	15,250,000.00	18,351,697.50
REPUBLIC OF LITHUANIA	6.125	3/9/2021	6,000,000.00	7,028,100.00
REPUBLIC OF NAMIBIA	5.5	11/3/2021	2,500,000.00	2,625,000.00
REPUBLIC OF NIGERIA	6.375	7/12/2023	2,500,000.00	2,462,500.00
REPUBLIC OF PANAMA	9.375	1/16/2023	2,500,000.00	3,418,750.00
REPUBLIC OF PANAMA	7.125	1/29/2026	9,100,000.00	11,739,000.00
REPUBLIC OF PANAMA	6.7	1/26/2036	14,267,000.00	18,440,097.50
REPUBLIC OF PANAMA	5.2	1/30/2020	6,500,000.00	7,166,250.00
REPUBLIC OF PANAMA	4	9/22/2024	3,000,000.00	3,082,500.00
REPUBLIC OF PARAGUAY	4.625	1/25/2023	1,850,000.00	1,877,750.00
REPUBLIC OF PERU	8.75	11/21/2033	2,000,000.00	3,110,000.00
REPUBLIC OF PERU	7.35	7/21/2025	11,150,000.00	14,773,750.00
REPUBLIC OF PERU	7.125	3/30/2019	1,300,000.00	1,537,250.00
REPUBLIC OF PERU	5.625	11/18/2050	1,500,000.00	1,758,750.00
REPUBLIC OF PHILIPPINES	9.375	1/18/2017	4,100,000.00	4,776,500.00
REPUBLIC OF PHILIPPINES	9.5	2/2/2030	2,000,000.00	3,235,000.00
REPUBLIC OF PHILIPPINES	6.375	1/15/2032	2,800,000.00	3,654,000.00
REPUBLIC OF PHILIPPINES	6.5	1/20/2020	5,500,000.00	6,593,125.00
REPUBLIC OF PHILIPPINES	6.375	10/23/2034	4,081,000.00	5,463,438.75
REPUBLIC OF PHILIPPINES	4	1/15/2021	3,210,000.00	3,466,800.00
REPUBLIC OF PHILIPPINES	5.5	3/30/2026	4,900,000.00	5,800,375.00
REPUBLIC OF PHILIPPINES	5	1/13/2037	5,000,000.00	5,850,000.00
REPUBLIC OF PHILIPPINES	4.2	1/21/2024	6,250,000.00	6,742,187.50
REPUBLIC OF POLAND	6.375	7/15/2019	7,350,000.00	8,614,200.00
REPUBLIC OF POLAND	3	3/17/2023	14,400,000.00	14,307,533.28
REPUBLIC OF POLAND	5.125	4/21/2021	5,350,000.00	6,018,869.00
REPUBLIC OF POLAND	4	1/22/2024	9,300,000.00	9,869,625.00
REPUBLIC OF SENEGAL	6.25	7/30/2024	1,950,000.00	1,868,022.00
REPUBLIC OF SERBIA	6.75	11/1/2024	1,115,703.97	1,132,439.53
REPUBLIC OF SERBIA	7.25	9/28/2021	5,800,000.00	6,481,500.00
REPUBLIC OF SERBIA	5.25	11/21/2017	3,000,000.00	3,060,000.00
REPUBLIC OF SERBIA	4.875	2/25/2020	1,600,000.00	1,598,000.00
REPUBLIC OF SERBIA	5.875	12/3/2018	3,750,000.00	3,890,812.50
REPUBLIC OF SLOVENIA	5.5	10/26/2022	2,000,000.00	2,204,205.80
REPUBLIC OF SLOVENIA	5.25	2/18/2024	4,800,000.00	5,279,270.88
REPUBLIC OF SOUTH AFRICA	5.875	5/30/2022	3,200,000.00	3,592,000.00
REPUBLIC OF SOUTH AFRICA	6.875	5/27/2019	2,500,000.00	2,859,375.00
REPUBLIC OF SOUTH AFRICA	5.5	3/9/2020	6,700,000.00	7,323,503.00
REPUBLIC OF SOUTH AFRICA	4.665	1/17/2024	10,800,000.00	11,167,000.00
REPUBLIC OF SOUTH AFRICA	5.875	9/16/2025	8,600,000.00	9,675,000.00
REPUBLIC OF SOUTH AFRICA	5.375	7/24/2044	2,000,000.00	2,110,000.00
REPUBLIC OF SRI LANKA	6.25	10/4/2020	9,450,000.00	9,851,625.00
REPUBLIC OF SRI LANKA	6.25	7/27/2021	4,800,000.00	5,016,000.00
REPUBLIC OF SRI LANKA	6	1/14/2019	3,500,000.00	3,634,015.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REPUBLIC OF SRI LANKA	5.125	4/11/2019	4,000,000.00	4,040,000.00
REPUBLIC OF TRINIDAD + T	4.375	1/16/2024	1,250,000.00	1,321,875.00
REPUBLIC OF TURKEY	7.375	2/5/2025	5,000,000.00	6,218,750.00
REPUBLIC OF TURKEY	7	6/5/2020	8,150,000.00	9,484,562.50
REPUBLIC OF TURKEY	6.875	3/17/2036	5,800,000.00	7,199,250.00
REPUBLIC OF TURKEY	7	9/26/2016	4,000,000.00	4,340,000.00
REPUBLIC OF TURKEY	7	3/11/2019	1,700,000.00	1,946,500.00
REPUBLIC OF TURKEY	7.5	7/14/2017	10,000,000.00	11,170,000.00
REPUBLIC OF TURKEY	7.5	11/7/2019	3,000,000.00	3,532,500.00
REPUBLIC OF TURKEY	6	1/14/2041	3,550,000.00	4,038,125.00
REPUBLIC OF TURKEY	6.25	9/26/2022	3,000,000.00	3,431,250.00
REPUBLIC OF TURKEY	3.25	3/23/2023	3,000,000.00	2,846,250.00
REPUBLIC OF TURKEY	5.75	3/22/2024	7,900,000.00	8,828,250.00
REPUBLIC OF TURKEY	6.625	2/17/2045	2,000,000.00	2,472,500.00
REPUBLIC OF VENEZUELA	9.25	9/15/2027	3,000,000.00	1,417,500.00
REPUBLIC OF VENEZUELA	7.65	4/21/2025	3,325,000.00	1,438,062.50
REPUBLIC OF VENEZUELA	9	5/7/2023	10,300,000.00	4,686,500.00
REPUBLIC OF VENEZUELA	5.75	2/26/2016	12,000,000.00	7,680,000.00
REPUBLIC OF ZAMBIA	8.5	4/14/2024	2,000,000.00	2,195,000.00
REPUBLICA ORIENT URUGUAY	7.625	3/21/2036	4,800,000.00	6,576,000.00
REPUBLICA ORIENT URUGUAY	6.875	9/28/2025	5,600,000.00	6,986,000.00
REPUBLICA ORIENT URUGUAY	4.125	11/20/2045	4,700,000.00	4,241,750.00
REPUBLICA ORIENT URUGUAY	4.5	8/14/2024	3,000,000.00	3,172,500.00
REPUBLICA ORIENT URUGUAY	8	11/18/2022	2,597,985.00	3,429,340.20
RESIDENTIAL ACCREDIT LOANS, IN	6	12/25/2032	2,269,018.82	2,286,371.37
RESIDENTIAL ASSET MORTGAGE PRO	6	7/25/2032	124,374.72	126,945.56
REYNOLDS GRP ISS/REYNOLD	7.875	8/15/2019	4,150,000.00	4,373,062.50
REYNOLDS GRP ISS/REYNOLD	9.875	8/15/2019	450,000.00	477,000.00
REYNOLDS GRP ISS/REYNOLD	5.75	10/15/2020	500,000.00	512,500.00
RFCSP STRIP PRINCIPAL	0	10/15/2019	486,200,000.00	442,096,798.00
RITE AID CORP	6.75	6/15/2021	4,700,000.00	4,852,750.00
ROCHE HOLDING INC	3.35	9/30/2024	3,300,000.00	3,396,383.10
ROCK TENN CO	4.9	3/1/2022	1,800,000.00	1,933,540.20
ROCK TENN CO	3.5	3/1/2020	2,975,000.00	3,018,982.40
ROMANIA	6.75	2/7/2022	11,150,000.00	13,393,937.50
ROMANIA	4.375	8/22/2023	5,000,000.00	5,262,500.00
ROMANIA	6.125	1/22/2044	2,200,000.00	2,670,250.00
ROMANIA	4.875	1/22/2024	5,950,000.00	6,500,375.00
ROPER INDUSTRIES INC	1.85	11/15/2017	4,800,000.00	4,805,832.00
ROSETTA RESOURCES INC	5.875	6/1/2024	2,500,000.00	2,225,000.00
ROWAN COMPANIES INC	5	9/1/2017	5,390,000.00	5,616,380.00
ROWAN COMPANIES INC	4.875	6/1/2022	4,500,000.00	4,378,864.50
ROYAL BK SCOTLND GRP PLC	6.125	12/15/2022	950,000.00	1,033,985.70
ROYAL BK SCOTLND GRP PLC	5.125	5/28/2024	4,300,000.00	4,373,921.30
ROYAL BK SCOTLND GRP PLC	6	12/19/2023	3,300,000.00	3,571,913.40
ROYAL BK SCOTLND GRP PLC	1.875	3/31/2017	9,500,000.00	9,492,476.00
ROYAL CARIBBEAN CRUISES	5.25	11/15/2022	2,500,000.00	2,625,000.00
RUSSIAN FEDERATION	7.5	3/31/2030	10,250,750.12	10,624,902.50
RUSSIAN FEDERATION	5	4/29/2020	2,650,000.00	2,467,812.50
RUSSIAN FEDERATION	4.875	9/16/2023	2,000,000.00	1,765,000.00
SABINE PASS LIQUEFACTION	5.625	2/1/2021	3,400,000.00	3,340,500.00
SABINE PASS LIQUEFACTION	5.75	5/15/2024	2,000,000.00	1,962,500.00
SABMILLER HOLDINGS INC	3.75	1/15/2022	4,000,000.00	4,174,840.00
SABMILLER HOLDINGS INC	4.95	1/15/2042	2,250,000.00	2,534,631.75
SALLY HOLDINGS/SALLY CAP	6.875	11/15/2019	3,030,000.00	3,219,375.00
SALLY HOLDINGS/SALLY CAP	5.75	6/1/2022	2,600,000.00	2,723,500.00
SANTANDER UK PLC	5	11/7/2023	3,050,000.00	3,221,397.80
SBA COMMUNICATIONS CORP	5.625	10/1/2019	1,900,000.00	1,942,750.00
SBA COMMUNICATIONS CORP	4.875	7/15/2022	2,500,000.00	2,406,250.00
SCHLUMBERGER INVESTMENT	3.3	9/14/2021	4,500,000.00	4,618,579.50
SCHLUMBERGER INVESTMENT	2.4	8/1/2022	4,800,000.00	4,608,163.20
SEALED AIR CORP	5.25	4/1/2023	4,000,000.00	4,080,000.00
SEALED AIR CORP	4.875	12/1/2022	500,000.00	496,250.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
SEMPRA ENERGY	6	10/15/2039	1,500,000.00	1,853,110.50
SEMPRA ENERGY	2.875	10/1/2022	4,800,000.00	4,718,342.40
SENSATA TECHNOLOGIES BV	6.5	5/15/2019	3,150,000.00	3,268,125.00
SENSATA TECHNOLOGIES BV	5.625	11/1/2024	1,750,000.00	1,815,625.00
SERVICEMASTER COMPANY LL	7	8/15/2020	968,000.00	1,001,880.00
SES GLOBAL AMERICAS HLDG	2.5	3/25/2019	2,750,000.00	2,736,181.25
SEVENTY SEVEN ENERGY INC	6.5	7/15/2022	2,250,000.00	1,316,250.00
SEVENTY SEVEN OPERATING	6.625	11/15/2019	2,300,000.00	1,748,000.00
SHELL INTERNATIONAL FIN	5.5	3/25/2040	5,400,000.00	6,575,612.40
SIERRA PACIFIC POWER CO	6	5/15/2016	3,000,000.00	3,202,917.00
SIGNODE INDUSTRIAL GROUP	6.375	5/1/2022	1,000,000.00	975,000.00
SILGAN HOLDINGS INC	5	4/1/2020	3,850,000.00	3,907,750.00
SIMON PROPERTY GROUP LP	4.375	3/1/2021	2,500,000.00	2,745,132.50
SIMON PROPERTY GROUP LP	1.5	2/1/2018	3,500,000.00	3,477,810.00
SINCLAIR TELEVISION GROU	5.625	8/1/2024	1,000,000.00	967,500.00
SOC QUIMICA Y MINERA DE	6.125	4/15/2016	7,300,000.00	7,627,755.40
SOCIALIST REP OF VIETNAM	6.75	1/29/2020	6,200,000.00	6,928,500.00
SOCIALIST REP OF VIETNAM	4.8	11/19/2024	2,760,000.00	2,839,350.00
SOUTHERN POWER CO	6.375	11/15/2036	3,600,000.00	3,719,869.20
SOUTHERN POWER CO	5.15	9/15/2041	5,000,000.00	5,805,965.00
SPRINT COMMUNICATIONS	8.375	8/15/2017	800,000.00	863,000.00
SPRINT COMMUNICATIONS	9	11/15/2018	800,000.00	909,920.00
SPRINT COMMUNICATIONS	7	3/1/2020	2,025,000.00	2,187,000.00
SPRINT COMMUNICATIONS	7	8/15/2020	3,300,000.00	3,300,000.00
SPRINT COMMUNICATIONS	6	11/15/2022	6,500,000.00	5,980,000.00
SPRINT CORP	7.25	9/15/2021	1,500,000.00	1,486,875.00
STANDARD CHARTERED PLC	5.7	3/26/2044	2,725,000.00	2,834,525.93
STANDARD PACIFIC CORP	6.25	12/15/2021	5,000,000.00	5,125,000.00
STATOIL ASA	5.1	8/17/2040	4,000,000.00	4,626,568.00
STATOIL ASA	3.15	1/23/2022	7,600,000.00	7,671,546.40
STATOIL ASA	5.25	4/15/2019	2,000,000.00	2,248,444.00
STEEL DYNAMICS INC	7.625	3/15/2020	2,100,000.00	2,189,250.00
STEEL DYNAMICS INC	6.125	8/15/2019	500,000.00	525,000.00
STEEL DYNAMICS INC	6.375	8/15/2022	1,000,000.00	1,060,000.00
SUAM FINANCE BV	4.875	4/17/2024	2,000,000.00	2,000,000.00
SUBURBAN PROPANE PARTNRS	5.5	6/1/2024	2,400,000.00	2,316,000.00
SUNGARD DATA SYSTEMS INC	7.375	11/15/2018	417,000.00	433,680.00
SUNGARD DATA SYSTEMS INC	6.625	11/1/2019	2,925,000.00	2,954,250.00
SUNTORY HOLDINGS LTD	1.65	9/29/2017	9,200,000.00	9,172,197.60
SUNTRUST BANK	7.25	3/15/2018	5,210,000.00	6,028,251.34
SYNCHRONY FINANCIAL	4.25	8/15/2024	4,500,000.00	4,617,580.50
SYSCO CORPORATION	4.35	10/2/2034	4,200,000.00	4,521,661.20
T MOBILE USA INC	6.625	11/15/2020	2,650,000.00	2,696,375.00
T MOBILE USA INC	6.5	1/15/2024	1,150,000.00	1,178,750.00
TECO FINANCE INC	6.572	11/1/2017	4,457,000.00	4,944,243.70
TELECOM ITALIA CAPITAL	7.175	6/18/2019	1,500,000.00	1,717,500.00
TELECOM ITALIA CAPITAL	6.999	6/4/2018	1,000,000.00	1,110,000.00
TELEFONICA EMISIONES SAU	5.134	4/27/2020	3,500,000.00	3,874,521.00
TELEFONICA EMISIONES SAU	5.462	2/16/2021	3,250,000.00	3,623,724.00
TELEFONICA EMISIONES SAU	3.192	4/27/2018	2,000,000.00	2,056,678.00
TELEFONICA MOVILES CHILE	2.875	11/9/2015	2,000,000.00	2,022,146.00
TEMASEK FINANCIAL I LTD	2.375	1/23/2023	4,250,000.00	4,131,391.00
TENET HEALTHCARE CORP	5	3/1/2019	2,500,000.00	2,503,125.00
THERMO FISHER SCIENTIFIC	3.2	3/1/2016	5,000,000.00	5,119,375.00
THERMO FISHER SCIENTIFIC	2.4	2/1/2019	2,000,000.00	2,002,982.00
THORNBURG MORTGAGE SECURITIES	2.20632	4/25/2045	7,382,050.01	6,950,761.12
TIAA ASSET MGMT FIN LLC	2.95	11/1/2019	2,400,000.00	2,404,644.00
TIME WARNER CABLE INC	5.85	5/1/2017	2,500,000.00	2,728,872.50
TIME WARNER CABLE INC	7.3	7/1/2038	1,500,000.00	2,068,281.00
TIME WARNER CABLE INC	4	9/1/2021	2,250,000.00	2,394,657.00
TIME WARNER CABLE INC	5.5	9/1/2041	2,350,000.00	2,730,519.05
TIME WARNER INC	7.625	4/15/2031	1,000,000.00	1,394,135.00
TIME WARNER INC	5.375	10/15/2041	2,000,000.00	2,258,618.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
TIME WARNER INC	3.4	6/15/2022	3,000,000.00	3,032,694.00
TRANS CANADA PIPELINES	2.5	8/1/2022	4,300,000.00	4,050,776.30
TRANSALTA CORP	1.9	6/3/2017	2,500,000.00	2,489,412.50
TRANSCONT GAS PIPE LINE	5.4	8/15/2041	4,900,000.00	5,303,578.70
TRANSDIGM INC	5.5	10/15/2020	2,225,000.00	2,174,937.50
TRANSNET SOC LTD	4	7/26/2022	5,000,000.00	4,712,500.00
TRW AUTOMOTIVE INC	4.5	3/1/2021	4,700,000.00	4,723,500.00
TRW AUTOMOTIVE INC	4.45	12/1/2023	2,800,000.00	2,814,000.00
TYCO ELECTRONICS GROUP S	3.45	8/1/2024	2,400,000.00	2,446,332.00
UBS COMMERCIAL MORTGAGE TRUST	3.4	5/10/2045	14,000,000.00	14,513,328.20
UKRAINE GOVERNMENT	7.75	9/23/2020	2,300,000.00	1,357,000.00
UKRAINE GOVERNMENT	6.58	11/21/2016	2,000,000.00	1,200,000.00
UKRAINE GOVERNMENT	6.25	6/17/2016	4,500,000.00	2,814,189.75
UKRAINE GOVERNMENT	9.25	7/24/2017	6,800,000.00	4,114,000.00
UKRAINE GOVERNMENT	6.75	11/14/2017	3,600,000.00	2,160,000.00
UNION PACIFIC CORP	2.75	4/15/2023	1,500,000.00	1,488,007.50
UNION PACIFIC CORP	4.15	1/15/2045	3,500,000.00	3,647,759.50
UNITED MEXICAN STATES	6.75	9/27/2034	2,500,000.00	3,281,250.00
UNITED MEXICAN STATES	5.625	1/15/2017	5,000,000.00	5,380,000.00
UNITED MEXICAN STATES	6.05	1/11/2040	8,600,000.00	10,530,200.00
UNITED MEXICAN STATES	3.625	3/15/2022	9,300,000.00	9,518,550.00
UNITED MEXICAN STATES	4.75	3/8/2044	8,250,000.00	8,641,875.00
UNITED MEXICAN STATES	4	10/2/2023	8,800,000.00	9,215,000.00
UNITED MEXICAN STATES	5.55	1/21/2045	4,359,000.00	5,076,610.00
UNITED MEXICAN STATES	5.95	3/19/2019	3,000,000.00	3,394,500.00
UNITED RENTALS NORTH AM	8.375	9/15/2020	3,000,000.00	3,217,500.00
UNITED RENTALS NORTH AM	5.75	7/15/2018	1,400,000.00	1,459,500.00
UNITED RENTALS NORTH AM	7.625	4/15/2022	900,000.00	989,550.00
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	4/15/2016	296,909,760.00	295,980,432.45
UNITED STATES TREAS INFLATION INDEXED BDS	3.625	4/15/2028	105,705,388.11	145,691,622.32
UNITED STATES TREAS INFLATION INDEXED BDS	3.875	4/15/2029	117,652,342.26	168,849,935.52
UNITED STATES TREAS INFLATION INDEXED BDS	3.375	4/15/2032	31,407,929.28	44,687,515.86
UNITED STATES TREAS INFLATION INDEXED BDS	2.375	1/15/2025	110,745,764.36	130,299,036.52
UNITED STATES TREAS INFLATION INDEXED BDS	2	1/15/2026	100,625,484.33	115,577,425.05
UNITED STATES TREAS INFLATION INDEXED BDS	2.375	1/15/2027	81,554,411.98	97,826,963.80
UNITED STATES TREAS INFLATION INDEXED BDS	1.75	1/15/2028	81,555,541.76	92,540,257.68
UNITED STATES TREAS INFLATION INDEXED BDS	2.5	1/15/2029	54,485,612.05	67,808,978.76
UNITED STATES TREAS INFLATION INDEXED BDS	2.125	2/15/2040	60,533,411.00	78,759,415.72
UNITED STATES TREAS INFLATION INDEXED BDS	1.625	1/15/2015	60,735,470.40	60,631,005.39
UNITED STATES TREAS INFLATION INDEXED BDS	2.375	1/15/2017	60,155,253.94	63,116,095.54
UNITED STATES TREAS INFLATION INDEXED BDS	1.625	1/15/2018	53,599,244.16	56,153,784.14
UNITED STATES TREAS INFLATION INDEXED BDS	2.125	1/15/2019	131,831,624.00	141,842,917.53
UNITED STATES TREAS INFLATION INDEXED BDS	1.875	7/15/2019	62,516,139.35	67,194,847.22
UNITED STATES TREAS INFLATION INDEXED BDS	1.375	1/15/2020	93,555,564.00	98,335,317.76
UNITED STATES TREAS INFLATION INDEXED BDS	0.5	4/15/2015	49,087,360.00	48,442,842.96
UNITED STATES TREAS INFLATION INDEXED BDS	1.25	7/15/2020	21,776,000.00	22,885,269.44
UNITED STATES TREAS INFLATION INDEXED BDS	1.125	1/15/2021	112,347,180.00	116,928,698.00
UNITED STATES TREAS INFLATION INDEXED BDS	0.625	7/15/2021	25,285,200.00	25,656,639.59
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	1/15/2022	69,241,920.00	67,499,793.29
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	4/15/2017	273,382,560.00	273,639,539.61
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	7/15/2022	20,238,372.00	19,751,436.77
UNITED STATES TREAS INFLATION INDEXED BDS	0.125	4/15/2018	242,423,920.00	241,589,981.72
UNITED STATES TREASURY N/B	2.25	11/15/2024	1,300,000.00	1,308,734.70
UNITED STATES TREASURY N/B	4.75	2/15/2041	5,000,000.00	6,990,450.30
UNITED STATES TREASURY N/B	2.75	2/15/2024	12,000,000.00	12,620,159.88
UNITED STATES TREASURY N/B	4.25	11/15/2017	45,000,000.00	49,050,000.00
UNITED STATES TREASURY N/B	3.5	2/15/2018	204,000,000.00	218,535,000.00
UNITED STATES TREASURY N/B	0.25	7/15/2015	20,000,000.00	20,012,800.60
UNITED STATES TREASURY N/B	0.625	11/30/2017	272,000,000.00	268,398,728.16
UNITED STATES TREASURY N/B	2.125	8/31/2020	62,000,000.00	63,075,085.58
UNITED STATES TRES SC STRP INT	0	8/15/2019	1,000,000.00	928,990.02
UNITED STATES TRES SC STRP INT	0	2/15/2037	78,000,000.00	43,013,100.00
UNITED STATES TRES SC STRP INT	0	2/15/2016	9,200,000.00	9,160,899.72

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
UNITED STATES TRES SC STRP INT	0	5/15/2016	120,000,000.00	119,283,600.00
UNITED STATES TRES SC STRP INT	0	8/15/2016	59,000,000.00	58,473,721.18
UNITED STATES TRES SC STRP INT	0	5/15/2021	190,000,000.00	167,336,798.10
UNITED STATES TRES SC STRP INT	0	11/15/2021	44,000,000.00	38,239,958.68
UNITED STATES TRES SC STRP INT	0	11/15/2023	36,000,000.00	29,538,720.72
UNITED STATES TRES SC STRP INT	0	5/15/2040	25,000,000.00	12,245,499.50
UNITEDHEALTH GROUP INC	2.875	12/15/2021	3,200,000.00	3,236,409.60
UNIV OF TEXAS TX PERMANENT UNI	5.262	7/1/2039	5,000,000.00	6,285,200.00
UNIVISION COMMUNICATIONS	7.875	11/1/2020	1,750,000.00	1,863,750.00
UNIVISION COMMUNICATIONS	8.5	5/15/2021	1,750,000.00	1,863,750.00
UNIVISION COMMUNICATIONS	6.875	5/15/2019	3,520,000.00	3,665,200.00
VALE OVERSEAS LIMITED	6.875	11/21/2036	1,400,000.00	1,475,866.00
VALERO ENERGY CORP	7.5	4/15/2032	3,000,000.00	3,769,791.00
VERIZON COMMUNICATIONS	3.5	11/1/2021	8,500,000.00	8,689,499.00
VERIZON COMMUNICATIONS	4.75	11/1/2041	3,000,000.00	3,075,510.00
VERIZON COMMUNICATIONS	3.65	9/14/2018	8,500,000.00	8,982,179.50
VERIZON COMMUNICATIONS	6.4	9/15/2033	5,128,000.00	6,316,583.22
VERIZON COMMUNICATIONS	4.862	8/21/2046	10,227,000.00	10,505,450.53
VERIZON COMMUNICATIONS	5.012	8/21/2054	4,742,000.00	4,905,831.36
VERIZON COMMUNICATIONS	4.4	11/1/2034	4,500,000.00	4,472,914.50
VESSEL MANAGEMENT SERVIC	6.08	5/20/2024	9,500,000.00	10,662,401.00
VIACOM INC	4.25	9/1/2023	3,700,000.00	3,815,070.00
VIACOM INC	3.875	4/1/2024	9,000,000.00	9,034,614.00
VIRGINIA ELEC + POWER CO	2.95	1/15/2022	4,500,000.00	4,544,518.50
VIRGINIA ELEC + POWER CO	4.45	2/15/2044	3,000,000.00	3,276,930.00
VOLKSWAGEN INTL FIN NV	4	8/12/2020	4,500,000.00	4,848,048.00
VOLKSWAGEN INTL FIN NV	2.875	4/1/2016	3,000,000.00	3,067,047.00
VOLKSWAGEN INTL FIN NV	2.375	3/22/2017	3,500,000.00	3,565,240.00
VOTORANTIM CIMENTOS SA	7.25	4/5/2041	4,800,000.00	4,944,000.00
VOYA FINANCIAL INC	5.5	7/15/2022	3,850,000.00	4,349,021.60
WAL MART STORES INC	5.625	4/1/2040	2,500,000.00	3,181,067.50
WAL MART STORES INC	5	10/25/2040	4,000,000.00	4,725,644.00
WALT DISNEY COMPANY/THE	4.125	12/1/2041	4,700,000.00	4,959,458.80
WAMU MORTGAGE PASS THROUGH CER	1.828198	1/25/2037	23,883,467.41	20,176,416.51
WAMU MORTGAGE PASS THROUGH CER	2.27139	9/25/2036	20,835,657.59	18,213,144.21
WAMU MORTGAGE PASS THROUGH CER	2.273986	10/25/2036	752,374.04	672,019.89
WASHINGTON MUTUAL MORTGAGE PAS	5.5	8/25/2035	10,999,945.75	9,858,590.28
WASTE MANAGEMENT INC	2.6	9/1/2016	3,000,000.00	3,068,922.00
WATCO COS LLC/FINANCE CO	6.375	4/1/2023	1,500,000.00	1,485,000.00
WELLS FARGO + COMPANY	5.606	1/15/2044	2,332,000.00	2,745,258.38
WELLS FARGO + COMPANY	1.5	1/16/2018	3,975,000.00	3,953,248.80
WELLS FARGO + COMPANY	5.375	11/2/2043	4,750,000.00	5,404,136.75
WELLS FARGO BANK NA	5.75	5/16/2016	11,600,000.00	12,334,361.20
WELLS FARGO MORTGAGE BACKED SE	5.705257	4/25/2037	6,049,807.12	5,763,429.82
WESTAR ENERGY INC	5.15	1/1/2017	4,400,000.00	4,624,655.20
WESTAR ENERGY INC	4.125	3/1/2042	3,000,000.00	3,135,201.00
WESTERN GAS PARTNERS	4	7/1/2022	1,575,000.00	1,596,423.15
WF RBS COMMERCIAL MORTGAGE TRU	3.66	3/15/2047	5,000,000.00	5,233,305.00
WF RBS COMMERCIAL MORTGAGE TRU	4.101	3/15/2047	5,000,000.00	5,406,862.00
WHEELS SPV LLC	1.46	3/20/2023	1,500,000.00	1,498,128.60
WILLIAM CARTER	5.25	8/15/2021	3,150,000.00	3,244,500.00
WILLIAMS PARTNERS LP	4.125	11/15/2020	9,000,000.00	9,220,482.00
WILLIAMS PARTNERS/ACMP	5.875	4/15/2021	1,300,000.00	1,355,250.00
WILLIAMS PARTNERS/ACMP	6.125	7/15/2022	2,000,000.00	2,125,000.00
WILLIAMS PARTNERS/ACMP	4.875	5/15/2023	2,250,000.00	2,283,750.00
WILLIS NORTH AMERICA INC	6.2	3/28/2017	5,000,000.00	5,408,310.00
WINDSTREAM CORP	7.75	10/15/2020	3,375,000.00	3,476,250.00
WINDSTREAM CORP	7.5	6/1/2022	1,600,000.00	1,596,000.00
WM WRIGLEY JR CO	1.4	10/21/2016	1,500,000.00	1,501,213.50
WM WRIGLEY JR CO	2.9	10/21/2019	3,500,000.00	3,545,265.50
WOLVERINE WORLD WIDE	6.125	10/15/2020	3,400,000.00	3,570,000.00
WYNN LAS VEGAS LLC/CORP	7.75	8/15/2020	3,000,000.00	3,195,690.00
WYNN LAS VEGAS LLC/CORP	5.375	3/15/2022	925,000.00	938,875.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ZIMMER HOLDINGS INC	5.75	11/30/2039	4,000,000.00	4,843,828.00

FIXED INCOME - EXTERNALLY MANAGED FUNDS

EATON VANCE HIGH YIELD FUND				152,114,127.75
GOLDMAN SACHS HIGH YIELD FUND				274,220,702.27
NCRAM HIGH YIELD FUND				325,294,623.08
STONE HARBOR HIGH YIELD FUND				289,091,569.37
U.S. AGGREGATE BOND INDEX				652,526,238.82
WELLINGTON EMERGING MARKET FUND				140,802,365.54
TOTAL FIXED INCOME				11,128,359,578.86

ALTERNATIVE ASSETS

Individual holdings may include multiple alternative investment vehicles.

PRIVATE EQUITY

4D GLOBAL ENERGY INVSTMNTS PLC				11,872,804.37
ADVENT INTL GPE VII B LP				18,531,690.37
ALPHA PRIVATE EQUITY FUND VI				14,367,012.17
APOLLO EPF II, LP				13,404,677.44
APOLLO INVESTMENT FUND VI LP				19,445,731.55
APOLLO INVESTMENT FUND VII LP				8,758,639.87
APOLLO INVESTMENT FUND VIII LP				4,828,892.19
ARES CORP OPPORTUNITIES IV LP				41,548,195.04
ARES CORP OPPORTUNITY FUND II				6,917,546.44
ARES CORP OPPS FUND III				36,585,426.04
ARSENAL CAPITAL PARTNERS I				282,348.73
ARSENAL CAPITAL PARTNERS II				95,284,754.32
ARSENAL CAPITAL PARTNERS III				42,828,411.39
BAIN CAPITAL EUROPE FUND III				28,246,151.46
BAIN CAPITAL FUND IX LP				14,511,708.82
BAIN CAPITAL FUND VIII				6,886,047.16
BAIN CAPITAL FUND X				44,817,331.95
BAIN CAPITAL FUND XI				6,450,719.20
BAIN CAPITAL IX COINVESTMENT				5,632,126.39
BAIN CAPITAL VIII COINVESTMENT				2,088,280.00
BAIN CAPITAL X COINVESTMENT				2,146,118.39
BERKSHIRE FUND VIII LP				28,239,183.13
BERKSHIRE PARTNERS VII				11,059,963.86
BESSEMER PARTNERSHIP VII INSTI				7,519,456.32
BESSEMER VENTURE PTR VIII INST				15,777,428.85
BG SPECIAL SITUATIONS LP				174,749,840.26
BLACKSTONE CAP PARTNERS VI				16,904,486.40
BLACKSTONE CAPITAL PARTNERS IV				15,347,584.48
BLACKSTONE CAPITAL PARTNERS V				71,317,799.91
BLACKSTONE STRATEGIC CAPITAL HOLDINGS				11,885,405.53
CADUCEUS PRIVATE INV III LP				14,537,404.02
CADUCEUS PRIVATE INV IV LP				28,862,544.08
CANAAN EQUITY PARTNERS VII				49,035,136.55
CANAAN PARTNERS IX LP				14,725,233.32
CANAAN VIII LP				29,297,039.23
CHARLESBANK EQUITY FUND VI				10,991,467.67
CHARLESBANK EQUITY FUND VII LP				39,785,674.67
CLAREMONT CREEK VENTURES II				18,512,201.53
CLAREMONT CREEK VENTURES LP				10,751,185.54
CLYDE BLOWERS CAPITAL III				14,390,813.83
DARWIN VENTURE CAPITAL FUNDS				5,444,734.36

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
DARWIN VENTURE CPTAL FND II LP				17,093,183.09
DCM IV				5,341,042.40
DCM V				18,556,624.80
DCM VI LP				20,133,674.47
EQT VI, LP				24,660,393.79
EQUITY DISTRIBUTIONS				9,060,887.97
EURO CHOICE IV				14,235,414.47
FLEXPOINT FORD FUND II LP				11,671,352.32
FOUNTAINVEST CHINA GROWTH PARTNERS				18,225,219.47
FOUNTAINVEST CHINA GRTH CAP II				31,848,281.52
FRANCISCO PARTNERS III				21,485,777.36
GENSTAR CAPITAL PARTNERS IV				6,613,312.79
GENSTAR CAPITAL PARTNERS V				54,908,474.96
GENSTAR CAPITAL PARTNERS VI				16,687,810.29
GGV CAPITAL IV				34,939,440.53
GGV CAPITAL V				6,189,039.57
GLENCOE CAP INSTL PARTNERS III				375,121.25
GRANITE GLOBAL VENTURES II LP				16,187,348.28
GRANITE GLOBAL VENTURES III				42,526,541.48
H.I.G BAYSIDE II				10,635,997.71
HIG CAPITAL PARTNERS IV				2,582,867.98
HIG CAPITAL PARTNERS V				506,993.31
HIG EUROPE CAPITAL PARTNERS II				132,472.05
HIG MIDDLE MARKET LBO FD II				1,334,686.40
INSIGHT VENTURE PARTNERS III				6,204,745.47
INSIGHT VENTURE PARTNERS V				13,353,388.80
INSIGHT VENTURE PARTNERS VI				48,403,123.27
INSIGHT VENTURE PARTNERS VII				45,140,174.06
INSIGHT VENTURE PARTNERS VIII				34,417,918.28
INSIGHT VENTURE PTRS COINVT II				11,085,958.42
IVP VIII				202,122.94
JLL PARTNERS FUND V, LP				18,258,857.08
JLL PARTNERS FUND VII				14,000,000.00
JLL PARTNERS VI LP				89,398,435.98
KELSO INVESTMENT ASSOCIATES VII				2,989,544.18
KELSO INVESTMENT ASSOCIATES VIII				72,349,661.82
KHOSLA VENTURES III				65,430,762.52
KHOSLA VENTURES IV				43,445,968.92
KHOSLA VENTURES SEED B L.P.				14,665,952.62
KHOSLA VENTURES SEED, LP				19,768,034.21
KHOSLA VENTURES V				8,160,000.00
KPCB PRIVATE EQUITY FUNDS				6,935,148.63
LIME ROCK PARTNERS V L P				14,678,889.92
LIME ROCK VI				16,773,457.76
LYCEUM CAPITAL FUND III				3,564,406.22
MADISON DEARBORN CAP PARTNERS IV				7,024,680.75
MADISON DEARBORN CAP PARTNERS VI				71,691,559.75
MADISON DEARBORN V				52,551,631.78
OLYMPUS GROWTH FUND IV LP				7,783,761.01
OLYMPUS GROWTH FUND V				90,020,733.13
OLYMPUS GROWTH FUND VI LP				3,711,727.84
OXFORD IV				483,097.75
PERSEUS 2000 EXPANSION				2,240,571.97
PERSEUS PARTNERS VII LP				11,489,634.82
PINE BROOK CAP. PARTNERS II				24,431,229.89
PINE BROOK CAPITAL PARTNERS				35,620,374.61
POLARIS VENTURE PARTNERS III				2,429,073.72
POLARIS VENTURE PARTNERS IV				9,300,687.68
POLARIS VENTURE PARTNERS V LP				21,409,427.34
POLARIS VENTURE PARTNERS VI LP				8,015,765.99
ROUND TABLE HLTHCARE CAP II				1,708,241.90
ROUND TABLE HLTHCARE CAP III				27,138,447.35
SANKATY CREDIT OPP V E				12,315,631.66

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
SANKATY CREDIT OPPORTUNITY IV				21,354,982.74
SENIOR CREDIT FUND, LLC				19,999,999.88
SENTIENT GLOBAL RESOURCES III				36,098,504.83
SENTIENT GLOBAL RESOURCES IV				24,154,548.90
SEQUOIA PRIVATE EQUITY FUNDS				83,717,485.41
SG GROWTH PARTNER II LP				26,462,499.04
SG GROWTH PARTNERS I LP				23,195,163.15
SHAMROCK CAPITAL GROWTH FUND II				29,910,868.07
SHAMROCK CAPITAL GROWTH FUND III				13,200,629.56
STAR CAPITAL II LP				14,551,860.66
SUN CAPITAL IV LP				7,809,995.24
SUN CAPITAL PARTNERS V				48,700,597.17
SUN CAPITAL PARTNERS VI				4,958,623.48
SYCAMORE PARTNERS II LP				2,025,667.60
SYCAMORE PARTNERS LP				33,311,805.13
THE COLUMN GROUP LP				28,124,735.71
VESTAR CAPITAL PARTNERS V LP				46,747,116.66
VESTAR CAPITAL PARTNERS VI LP				23,108,436.96
W CAPITAL PARTNERS II LP				20,778,246.60
W CAPITAL PARTNERS III LP				11,747,574.02
WARBURG IX				45,322,790.48
WARBURG PINCUS ENERGY, LP				1,319,387.21
WARBURG PINCUS VIII, LP				18,783,557.01
WARBURG PINCUS X, LP				113,424,570.47
WARBURG PINCUS XI, LP				47,711,193.04
WATER STREET CAPITAL PARTNERS				8,979,838.39
WATER STREET HEALTHCARE III				7,058,802.85
WATER STREET PARTNERS II				26,358,515.21
WCAS VI				13,432.80
WELLSPRING CAPITAL PARTNERS IV				14,367,366.57
WICKS COMMUNICATIONS + MEDIA III				9,456,264.49
YELLOW WOOD PARTNER LP				28,625,471.02

ABSOLUTE RETURN

AKO FUND LIMITED				55,399,064.49
ASM COPT II				24,259,870.45
BFAM ASIA OPPORTUNITY FUND LTD				96,826,299.74
BIWA FUND LIMITED				233,275,279.28
BLACKSTONE STRAT ALLIANCE II				42,461,938.15
BROADVIEW AVENUE LLC				28,468,869.07
CADIAN OFFSHORE FUND				57,712,221.05
CARL MARKS STRATEGIC OPP FUND				5,021,445.54
CEVIAN CAPITAL II				128,497,528.56
CLAREN ROAD CREDIT FUND				31,556,159.88
CQS ABS				83,230,303.47
DISCOVERY GLOBAL OPP				125,427,223.67
ELLIOTT INTERNATIONAL				142,564,451.01
FALCON EDGE GLOBAL				99,127,997.72
GAOLING FUND				146,486,634.99
GLG EUROPEAN DISTRESSED				102,599,568.81
HOUND PARTNERS				49,142,915.02
HOUND PARTNERS CONCENTRATED				55,710,998.29
JANCHOR PARTNERS PAN ASIAN FD				80,061,516.93
KEPOS ALPHA FUND				141,412,175.67
LAKEWOOD CAPITAL				49,551,604.69
M SQUARE BRAZIL VALUE LNG ONLY				30,440,468.77
MARCATO INTERNATIONAL				140,110,015.29
NEWBERRY KINCAID				107,055,809.91
SAFARI LTD				72,373,002.29
SENATOR GLOBAL OPPORTUNITY				174,929,376.40
SENATOR SIDECAR OFFSHORE FUND				4,036,235.57

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
SPM CORE FUND				37,533,702.13
TAYLOR WOODS FUND				93,666,926.02
TCM ASIA OPPORTUNITIES FD				60,406,386.58
VIKING GLOBAL EQUITIES III				140,993,501.44
WANAKA FUND LTD				148,906,500.71
YORK EUROPEAN DISTRESSED CREDIT				14,729,297.32
YORK TOTAL RETURN				173,976,847.09

CROSS ASSET CLASS

AQR MULTI STRAT				188,749,765.51
ARES STRATEGIC INV PTNERS III				93,901,895.74
BRIDGEWATER CROSS ASSET CLASS STRATEGY				252,265,797.43
COLONY AMERICAN HOMES				88,411,735.50
GOLDMAN SACHS ASSET MGT. CROSS ASSET CLASS STRATEGY				44,720,594.81
NEUBERGER BERMAN ASSET MGT. CROSS ASSET CLASS STRATEGY				25,592,331.34

OPPORTUNISTIC EQUITY SECURITIES

ABB LTD REG			40,259.17	856,517.65
ADOBE SYSTEMS INC			12,668.25	920,981.74
ADT CORP/THE			18,067.60	654,589.06
ADVANCE AUTO PARTS INC			8,327.46	1,326,398.59
ALIBABA GROUP HOLDING SP ADR			10,878.22	1,130,682.16
ALLEGHANY CORP			1,275.38	591,137.47
ALSEA SAB DE CV			166,699.34	459,052.98
AMAZON.COM INC			1,575.47	488,945.97
ANHEUSER BUSCH INBEV NV			7,770.05	882,485.82
ANTOFAGASTA PLC			48,750.18	572,003.20
AON PLC			7,618.50	722,462.82
ARM HOLDINGS PLC			67,745.05	1,051,033.10
ASML HOLDING NV			7,052.09	763,737.47
ATHENAHEALTH INC			5,514.88	803,518.35
AXA SA			29,955.62	696,138.99
AXEL SPRINGER SE			19,423.25	1,177,035.55
BAIDU INC SPON ADR			15,401.31	3,511,036.30
BANGKOK BANK PCL FOREIGN REG			117,016.63	690,006.90
BELDEN INC			10,203.02	804,100.00
BIODEN INC			1,575.47	534,792.04
BIOMARIN PHARMACEUTICAL INC			7,127.11	644,290.70
CARLISLE COS INC			9,602.84	866,560.48
CEMENTOS ARGOS SA			146,068.23	626,928.67
CERNER CORP			8,702.58	562,708.55
CONSTELLATION BRANDS INC A			5,631.92	552,885.29
CP ALL PCL FOREIGN			556,814.81	719,289.65
CST BRANDS INC			10,503.11	458,040.57
CTRIIP.COM INTERNATIONAL ADR			13,428.97	611,018.35
DBS GROUP HOLDINGS LTD			49,780.23	773,883.34
DIAGEO PLC			19,976.91	575,789.26
ECOLAB INC			8,154.16	852,273.17
ENDO INTERNATIONAL PLC			9,077.69	654,682.77
FACEBOOK INC A			8,777.60	684,828.20
FANUC CORP			6,354.38	1,057,075.98
FISERV INC			15,679.64	1,112,784.11
FLEXTRONICS INTL LTD			45,163.37	504,926.45
FMC TECHNOLOGIES INC			10,128.00	474,395.41
FUJI HEAVY INDUSTRIES LTD			15,754.66	565,036.50
G4S PLC			252,088.86	1,092,340.26
GATX CORP			10,878.22	625,932.76
HALLIBURTON CO			32,351.83	1,272,397.30
HEINEKEN NV			11,952.54	852,603.90

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ICICI BANK LTD SPON ADR			65,269.32	753,860.63
ILLUMINA INC			4,951.47	913,941.51
INTL CONTAINER TERM SVCS INC			301,071.61	774,006.27
INVESCO LTD			14,393.76	568,841.41
ITC HOLDINGS CORP			12,479.19	504,533.80
JULIUS BAER GROUP LTD			10,953.24	504,974.61
KANSAS CITY SOUTHERN			4,801.42	585,917.42
KROTON EDUCACIONAL SA			80,648.87	470,264.65
LAS VEGAS SANDS CORP			9,349.27	543,753.38
LIBERTY GLOBAL PLC SERIES C			44,275.10	2,138,930.30
LLOYDS BANKING GROUP PLC			381,242.59	450,713.87
LULULEMON ATHLETICA INC			10,653.15	594,339.41
LYONDELLBASELL INDU CL A			10,278.04	815,973.76
MATTEL INC			22,431.64	694,147.08
MAXIM INTEGRATED PRODUCTS			17,630.22	561,875.05
MOHAWK INDUSTRIES INC			3,150.93	489,528.89
MONDELEZ INTERNATIONAL INC A			26,988.49	980,356.83
MONSANTO CO			17,330.13	2,070,430.56
NATIONAL OILWELL VARCO INC			15,269.27	1,000,595.22
NEWFIELD EXPLORATION CO			19,967.16	541,509.38
NOBLE ENERGY INC			11,829.50	561,073.25
NOVARTIS AG REG			13,633.04	1,267,056.60
NOVO NORDISK A/S B			12,528.71	529,956.98
NXP SEMICONDUCTORS NV			8,214.18	627,563.45
OMRON CORP			14,329.24	651,356.30
ORACLE CORP			15,283.52	687,300.06
PEARSON PLC			46,717.83	866,852.76
PIONEER NATURAL RESOURCES CO			6,151.82	915,698.53
PRICELINE GROUP INC/THE			883.01	1,006,818.38
REGENERON PHARMACEUTICALS			5,700.19	2,338,501.78
ROCHE HOLDING AG GENUSSSCHEIN			4,881.69	1,325,989.48
ROLLS ROYCE HOLDINGS PLC			51,309.19	696,033.46
ROYAL DUTCH SHELL PLC A SHS			22,724.23	760,579.58
SAFRAN SA			17,776.51	1,102,411.65
SCHLUMBERGER LTD			6,376.89	544,649.96
SCHWAB (CHARLES) CORP			25,957.68	783,662.45
SCOR SE			30,720.09	936,570.05
SCORPIO TANKERS INC			60,542.92	526,117.97
SENSATA TECHNOLOGIES HOLDING			8,852.62	463,965.82
STANDARD CHARTERED PLC			65,131.28	977,983.70
SWATCH GROUP AG/THE BR			1,425.42	637,218.74
TAIWAN SEMICONDUCTOR SP ADR			42,845.93	958,891.95
TENET HEALTHCARE CORP			10,052.98	509,384.27
THAI BEVERAGE PCL			871,007.80	453,547.19
THERMO FISHER SCIENTIFIC INC			13,377.21	1,676,030.56
TNT EXPRESS NV			68,270.21	457,744.10
TOTAL SA			10,601.39	545,455.54
TWENTY FIRST CENTURY FOX B			16,814.73	620,295.27
VALEANT PHARMACEUTICALS INTE			8,027.38	1,152,767.92
VALLOUREC SA			15,916.71	438,165.44
VISA INC CLASS A SHARES			6,453.41	1,692,084.12
WALGREENS BOOTS ALLIANCE INC			21,450.35	1,634,516.59
WESTERN UNION CO			30,546.04	547,079.59
WORKDAY INC CLASS A			13,879.11	1,132,674.00
ZURICH INSURANCE GROUP AG			3,060.91	960,181.54

OPPORTUNISTIC EQUITY EXTERNAL MANAGERS

ACTIVE OWNERS PARTNERS				183,768,689.87
ARROWSTREET GLOBAL				691,275,249.85
CHAUTAUQUA GLOBAL				57,050,520.87
CHINA ALPHA FUND				119,176,579.14

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CI LP				171,252,939.20
DALTON JAPAN				101,461,904.57
EIP, LP				407,939,702.00
FRONTIER CIT				145,740,448.79
FRONTIER ONSHORE LP				103,199,823.93
GLENVIEW				310,197,862.80
GLOBAL HEALTHCARE FUND				400,816,075.99
HEALTHCARE INVESTMENT FUND II				206,839,539.52
LS FUND II LP				134,015,129.67
SANDERS GLOBAL				461,241,424.44
SANDS GLOBAL				379,670,891.94
VLF LP				641,960,005.27
WELLINGTON				122,857,183.01
WF ASIAN RECONNIASSANCE				135,302,916.27

REAL ASSETS

AMERRA CAPITAL				73,006,028.67
ANGELO GORDON NET LEASE REALTY FUND II				33,778,257.02
ASTENBECK COMMODITIES FUND				38,263,254.60
BTG PACTUAL				27,722,833.43
CD CAPITAL FUND II				18,323,662.02
CHAMBERS ENERGY II				41,571,219.18
DRUG ROYALTY III				4,999,225.72
EMG FUND II				225,312,060.88
EMG FUND III				41,581,003.50
ENCAP FLATROCK FUND II				7,764,328.66
ENCAP FLATROCK FUND III				721,051.77
ENERVEST FUND XII				22,791,963.37
ENERVEST FUND XIII				59,202,248.15
ENERVEST INSTITUTIONAL ENERGY FUND XII				64,184,998.28
EQT INFRASTRUCTURE FUND II				14,937,965.03
FOUNDATION ENERGY FUND III				7,543,355.40
FOUNDATION ENERGY FUND IV				20,392,601.03
GIP FUND I				3,695,480.76
GIP FUND II				25,056,646.11
JOG FUND V				13,757,457.51
JOG FUND VI				12,430,075.00
LIME ROCK VI				4,238,510.20
LUXEMBOURG COMPANY				3,211,576.54
MERIT ENERGY PARTNERS B				9,154,359.61
MERIT ENERGY PARTNERS G				9,189,190.54
MERIT ENERGY PARTNERS H				10,319,362.33
MOLPUS WOODLANDS GROUP				77,689,686.17
NGP FUND IX				26,290,151.00
NGP FUND X				40,777,834.66
ORBIMED ROYALTIES FUND I				34,444,171.93
ORION RESOURCES FUND I A				1,930,723.08
PINE BROOK RESOURCES				36,826,558.20
RED KITE MINE FINANCE FUND I				67,632,704.10
RED KITE MINE FINANCE FUND II				11,407,668.94
RIDGEWOOD ENERGY FUND II				17,873,391.56
RMS FOREST GROWTH CHINA LP				18,271,563.06
RMS OPPORTUNITY FUND				30,724,748.36
SANKATY ADVISORS				92,894,168.21
SFC ENERGY PARTNERS II				5,115,914.40
TAYLOR WOODS FUND LTD				63,141,210.65
WARBURG PINCUS ENERGY				1,401,838.63
WARBURG PINCUS FUND XI				11,740,943.01

REAL ESTATE

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BEACON CAPITAL STRATEGIC PARTNERS IV				6,234,008.60
BEACON CAPITAL STRATEGIC PARTNERS V				10,971,868.22
BLACKSTONE REAL ESTATE PARTNERS V				43,479,213.20
BLACKSTONE REAL ESTATE PARTNERS VI				93,974,670.31
BLACKSTONE REAL ESTATE PARTNERS VII				31,497,817.04
BROADWAY FRANKLIN LLC				170,265,440.78
BROOKFIELD INV MGMT				78,817,905.93
BUCHANAN STREET PARTNERS SEPARATE ACCOUNT				87,987,549.37
CALIFORNIA SMART GROWTH FUND IV				17,800,919.07
CAPRI URBAN INVESTORS				29,540,587.70
CERBERUS REAL ESTATE III				49,989,275.99
CIM FUND III				64,517,057.54
CIM FUND VIII				16,567,554.33
CIM URBAN REIT				83,305,294.23
CLARION PARTNERS SEPARATE ACCOUNT				263,171,210.90
COLONY CAPITAL VIII				10,033,778.82
CORNERSTONE APARTMENT VENTURE III				948,162.90
CORNERSTONE PATRIOT FUND				115,395,235.00
CORNERSTONE REAL ESTATE ADVISORS SEPARATE ACCOUNT				298,781,318.81
DB RREEF GLOBAL OPPORTUNITIES FD II				3,658,975.84
EMMES ASSET MANAGEMENT SEPARATE ACCOUNT				94,259,752.28
FAIRFIELD STRATEGIC APARTMENT FUND III				20,158,776.12
FORUM ASIAN REALTY INCOME II				10,942,140.91
FORUM GRES DEVELOPED				19,606,692.86
FORUM GRES EMERG MKT				26,402,880.41
GENESIS WORKFORCE HOUSING FUND II				27,366,713.71
HEITMAN AMERICA REAL ESTATE TRUST				107,922,374.95
JP MORGAN INVESTMENT MANAGEMENT SEPARATE ACCOUNT				20,156,954.49
KSL CAPITAL PARTNERS II				4,548,470.03
KSL CAPITAL PARTNERS III				35,126,578.26
LBA REALTY FUND III				23,276,227.19
LEGACY PARTNERS REALTY FND III				12,161,219.40
LEGACY PARTNERS REALTY FUND II				8,004,830.95
LION INDUSTRIAL TRUST				93,234,738.39
LION PROPERTIES FUND				130,317,300.00
LIONSTONE SEPARATE ACCOUNT				188,507,093.25
LIONSTONE URBAN INVESTORS TWO				1,236,368.16
MACFARLANE URBAN REAL ESTATE FUND II				17,459,799.44
METROPOLITAN WORKFORCE HOUSING FUND				11,777,529.20
MORGAN STANLEY REAL ESTATE FUND V US				4,721,069.08
PRINCIPAL GLOBAL RE				59,585,478.36
PROLOGIS US LOGISTICS FUND				97,552,643.29
PRUDENTIAL PRISA				123,386,997.61
PRUDENTIAL PRISA II				124,791,755.43
PRUDENTIAL SENIOR HOUSING PARTNERS III				3,367,321.92
REDWOOD GROVE INTERNATIONAL				14,037,458.06
ROCKPOINT REAL ESTATE FUND III				7,145,123.96
ROCKPOINT REAL ESTATE IV				12,634,185.38
RREEF AMERICA REIT III				11,340,921.24
SQUARE MILE PARTNERS II				2,786,854.58
SSGA GLOBAL REIT STRATEGY				69,521,031.86
TA ASSOCIATES REALTY SEPARATE ACCOUNT				201,732,149.14
TA REALTY ASSOCIATES FUND VII				12,943,768.74
TA REALTY ASSOCIATES FUND VIII				38,025,073.37
THE BUCHANAN FUND V				16,298,366.46
TRIPACIFIC CAPITAL ADVISORS				37,334,339.54
URBANAMERICA II				9,650,120.58
URDANG VALUE ADDED FUND II				10,105,833.61
WALTON STREET REAL ESTATE FUND V				35,252,122.27
WALTON STREET REAL ESTATE FUND VI				37,318,416.27
WESTBROOK REAL ESTATE FUND IX				18,610,760.24
WESTBROOK REAL ESTATE FUND VII				19,205,277.21

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
WESTBROOK REAL ESTATE FUND VIII				12,208,835.90
TOTAL ALTERNATIVE ASSETS				16,347,829,839.80
TOTAL SECURITIES				50,860,972,440.09
CASH & CASH EQUIVALENTS				2,754,844,097.84
ACCOUNTS RECEIVABLE & ACCRUED INCOME				133,902,236.73
ACCOUNTS PAYABLE				(911,188,949.66)
TOTAL NET ASSETS				52,838,529,825.00