

	Coupon	Units	Cost	Market Value
SUPERVALU INC	7.7500	1,361,000	1,391,288	1,335,481
SURGERY CENTER 7/14 COV-LITE	0.0000	333,202	332,205	336,744
SYMANTEC CORP 144A	5.0000	400,000	404,255	410,172
SYNCHRONY FINANCIAL	1.8750	270,000	269,970	270,100
SYNCHRONY FINANCIAL	2.6000	2,300,000	2,299,682	2,317,963
SYNCHRONY FINANCIAL	2.7000	500,000	499,389	502,005
SYNCHRONY FINANCIAL	3.0000	800,000	799,071	812,479
SYNCHRONY FINANCIAL	2.2646	1,000,000	1,028,949	1,006,642
SYSCO CORP	2.5000	110,000	109,952	109,633
SYSCO CORP	2.6000	530,000	529,817	534,421
SYSCO CORP	3.7500	370,000	371,791	377,588
SYSCO CORP	4.5000	90,000	89,697	89,950
SYSCO CORP	4.8500	150,000	150,841	158,578
TAL ADVANTAGE V LLC 1A A 144A	3.5100	1,289,958	1,292,855	1,264,960
TAL ADVANTAGE V LLC 2A A2 144A	3.3300	1,415,213	1,414,640	1,385,832
TARGA RESOURCES PARTNERS 144A	5.1250	815,000	814,943	839,450
TARGA RESOURCES PARTNERS LP /	6.7500	3,140,000	3,125,492	3,406,900
TD AMERITRADE HOLDING CORP	3.6250	1,900,000	1,988,858	1,948,256
TEACHERS INSURANCE & ANNU 144A	6.8500	750,000	860,002	991,375
TEAM HEALTH 1/17 TL	0.0000	270,000	269,408	267,862
TECH DATA CORP	3.7000	835,000	833,773	837,894
TECH DATA CORP	4.9500	790,000	790,479	797,469
TEGNA INC	5.1250	580,000	576,847	593,775
TEGNA INC	6.3750	180,000	185,590	190,350
TEGNA INC 144A	4.8750	710,000	709,114	720,650
TEGNA INC 144A	5.5000	1,490,000	1,485,925	1,525,388
TELENET 10/16 (USD) AF	0.0000	780,000	776,334	780,101
TEMPUR SEALY INTERNATIONAL INC	5.5000	2,360,000	2,360,323	2,326,960
TEMPUR SEALY INTERNATIONAL INC	5.6250	980,000	983,687	984,900
TENET HEALTHCARE CORP	4.3750	220,000	218,608	220,000
TENET HEALTHCARE CORP	4.5000	410,000	404,297	410,000
TENET HEALTHCARE CORP	5.0000	1,900,000	1,900,102	1,902,907
TENET HEALTHCARE CORP	6.7500	3,675,000	3,631,287	3,610,688
TENET HEALTHCARE CORP	8.1250	1,245,000	1,310,092	1,299,469
TENET HEALTHCARE CORP 144A	7.5000	3,550,000	3,669,159	3,834,000
TERRAFORM POWER OPERATING 144A	6.3750	3,180,000	3,159,324	3,303,225
TESORO LOGISTICS LP / TESORO L	5.5000	1,795,000	1,812,679	1,893,725
TESORO LOGISTICS LP / TESORO L	6.3750	1,075,000	1,074,972	1,163,688
THERMO FISHER SCIENTIFIC INC	2.4000	760,000	760,430	766,413
THERMO FISHER SCIENTIFIC INC	2.9500	1,200,000	1,186,115	1,142,543
THOMSON REUTERS 9/16 (IP&S)	0.0000	299,250	297,844	299,439
TIME WARNER CABLE LLC	4.1250	1,550,000	1,619,165	1,612,515
TIME WARNER CABLE LLC	4.5000	1,700,000	1,580,092	1,540,683
TIME WARNER CABLE LLC	5.0000	2,225,000	2,365,383	2,366,445
TIME WARNER CABLE LLC	5.8500	1,300,000	1,301,150	1,303,992
TIME WARNER CABLE LLC	6.7500	5,075,000	5,361,406	5,366,467
TIME WARNER CABLE LLC	8.2500	1,150,000	1,280,636	1,282,092
TIME WARNER CABLE LLC	8.7500	3,275,000	3,662,565	3,660,841
TIME WARNER ENTERTAINMENT CO L	8.3750	2,550,000	3,179,285	3,186,345
TIME WARNER INC	2.1000	700,000	699,838	701,118
TIME WARNER INC	3.5500	1,100,000	1,077,482	1,101,767
TIME WARNER INC	3.6000	900,000	873,019	889,884
TIME WARNER INC	3.8000	180,000	179,332	178,037
TIME WARNER INC	4.6500	765,000	771,668	723,252
TIME WARNER INC	4.8500	800,000	800,356	778,057
TIME WARNER INC	4.8750	3,040,000	3,264,999	3,261,221
T-MOBILE USA INC	6.0000	4,140,000	4,169,632	4,417,646
T-MOBILE USA INC	6.2500	100,000	104,336	103,125
T-MOBILE USA INC	6.3750	855,000	920,526	921,263
T-MOBILE USA INC	6.5000	1,740,000	1,752,657	1,905,300
T-MOBILE USA INC	6.5420	1,295,000	1,295,875	1,320,900
TMS INTERNATIONAL CORP 144A	7.6250	2,470,000	2,432,483	2,488,525
TOLEDO EDISON CO/THE	6.1500	200,000	199,748	241,040
TOTAL SYSTEM SERVICES INC	3.8000	200,000	199,640	206,906
TOWN SPORTS 11/13 COV-LITE TLB	0.0000	548,348	548,923	472,950
TOYOTA MOTOR CREDIT CORP	1.9000	2,095,000	2,091,856	2,063,682
TOYOTA MOTOR CREDIT CORP	3.4000	800,000	802,004	833,160
TREEHOUSE FOODS INC	4.8750	605,000	589,269	618,613
TREEHOUSE FOODS INC 144A	6.0000	1,795,000	1,888,851	1,880,263
TRIBUNE 1/17 TLB	0.0000	398,875	398,273	400,869
TRIBUNE 6/15 TL	0.0000	31,923	31,875	32,182
TRIBUNE MEDIA CO	5.8750	655,000	656,415	682,838
TRINITY RAIL LEASING 1A A 144A	3.8980	690,866	704,531	656,589
TRONOX FINANCE LLC	6.3750	1,915,000	1,875,255	1,922,181
TRONOX FINANCE LLC 144A	7.5000	1,800,000	1,841,762	1,863,000
TRUMAN CAPITAL MORTGA 1 A 144A	1.2506	313,919	222,752	289,026
TXU/TCEH 10/16 COV-LITE TLB	0.0000	295,714	293,158	294,975
TXU/TCEH 10/16 COV-LITE TLC	0.0000	65,000	64,438	64,838
TXU/TCEH 10/16 TRA EQUITY	0.0000	1,369,636	1,351,780	14,724
TYSON FOODS INC	2.6500	1,140,000	1,145,650	1,152,546
U.S. RENAL CARE 11/15 COV-LITE	0.0000	584,100	579,094	547,045
UDR INC	3.7500	500,000	509,161	506,089
UDR INC	4.0000	1,900,000	1,903,885	1,938,061
UNION ELECTRIC CO	6.7000	250,000	249,761	270,867
UNION PACIFIC CORP	3.2500	3,895,000	3,878,593	3,956,991

	Coupon	Units	Cost	Market Value
UNION PACIFIC CORP	4.0500	750,000	746,600	749,355
UNION PACIFIC CORP	4.1500	200,000	201,997	200,802
UNITED AIRLINES 2014-1 CLASS A	4.0000	105,250	108,489	109,065
UNITED PARCEL SERVICE INC	3.1250	1,000,000	1,033,989	1,036,479
UNITED RENTALS NORTH AMERICA I	5.5000	390,000	390,067	401,700
UNITED RENTALS NORTH AMERICA I	5.8750	580,000	606,634	604,650
UNITED RENTALS NORTH AMERICA I	6.1250	980,000	984,970	1,024,100
UNITED STATES STEEL CORP	6.8750	59,000	47,938	60,328
UNITED STATES STEEL CORP	7.3750	226,000	204,003	242,950
UNITED STATES STEEL CORP	7.5000	100,000	87,792	103,875
UNITED STATES STEEL CORP 144A	8.3750	525,000	537,474	582,750
UNITED TECHNOLOGIES CORP	4.1500	150,000	141,786	150,342
UNITED TECHNOLOGIES CORP	4.5000	225,000	223,881	238,132
UNITEDHEALTH GROUP INC	3.1000	175,000	174,878	173,684
UNITEDHEALTH GROUP INC	3.3500	525,000	524,494	543,182
UNITEDHEALTH GROUP INC	3.4500	1,160,000	1,158,834	1,176,522
UNITEDHEALTH GROUP INC	4.2000	260,000	258,071	264,014
UNITEDHEALTH GROUP INC	4.2500	1,160,000	1,152,073	1,183,655
UNITEDHEALTH GROUP INC	4.7500	850,000	948,148	931,502
UNITEDHEALTH GROUP INC	6.5000	2,125,000	2,450,282	2,783,465
UNIVAR 1/17 (USD) COV-LITE TLB	0.0000	557,676	556,959	558,635
UNIVISION 3/17 C5 COV-LITE TL	0.0000	1,616,596	1,610,183	1,605,813
UNIVISION COMMUNICATIONS 144A	5.1250	3,369,000	3,378,565	3,326,888
UNUM GROUP	3.0000	1,140,000	1,137,935	1,141,292
UNUM GROUP	5.7500	400,000	449,575	447,238
UPC FINANCING 2/17 AP TL	0.0000	415,000	413,993	415,863
US AIRWAYS 2012-1 CLASS A PASS	5.9000	1,160,673	1,160,876	1,293,036
US BANCORP	1.6500	550,000	549,973	550,048
US BANCORP	2.2000	1,710,000	1,714,405	1,723,663
US FOODS INC 144A	5.8750	1,820,000	1,825,957	1,888,250
US FOODSERVICE 5/13 COV-LITE	0.0000	584,278	583,282	589,098
USAA CAPITAL CORP 144A	2.4500	2,000,000	1,999,360	2,012,454
USG CORP 144A	5.5000	1,010,000	1,021,974	1,050,400
UTEX INDUSTRIES 5/14 COV-LITE	0.0000	224,425	194,819	209,613
VALEANT 3/15 F1 TLB	0.0000	435,872	434,303	436,835
VALEANT PHARMACEUTICALS I 144A	6.7500	910,000	907,314	784,875
VALEANT PHARMACEUTICALS I 144A	7.2500	1,355,000	1,334,804	1,155,138
VALERO ENERGY CORP	3.4000	3,580,000	3,545,293	3,419,956
VALERO ENERGY CORP	6.6250	35,000	35,926	41,427
VENTAS REALTY LP	4.1250	3,400,000	3,376,983	3,450,680
VEREIT OPERATING PARTNERSHIP L	3.0000	200,000	200,675	200,640
VEREIT OPERATING PARTNERSHIP L	4.1250	200,000	205,247	204,714
VEREIT OPERATING PARTNERSHIP L	4.8750	100,000	104,640	104,125
VERISK ANALYTICS INC	5.5000	800,000	797,984	871,977
VERIZON COMMUNICATIONS IN 144A	5.0120	94,000	91,415	91,288
VERIZON COMMUNICATIONS IN 144A	2.9460	1,646,000	1,653,598	1,639,447
VERIZON COMMUNICATIONS INC	2.6250	4,300,000	4,293,035	3,926,515
VERIZON COMMUNICATIONS INC	3.0000	260,000	259,470	261,050
VERIZON COMMUNICATIONS INC	3.1250	1,000,000	994,911	1,005,380
VERIZON COMMUNICATIONS INC	3.4500	550,000	550,940	564,913
VERIZON COMMUNICATIONS INC	3.5000	100,000	101,790	102,601
VERIZON COMMUNICATIONS INC	4.1250	570,000	571,678	491,832
VERIZON COMMUNICATIONS INC	4.2720	1,277,000	1,120,687	1,182,511
VERIZON COMMUNICATIONS INC	4.4000	1,213,000	1,217,097	1,147,852
VERIZON COMMUNICATIONS INC	4.5000	4,600,000	4,619,326	4,896,162
VERIZON COMMUNICATIONS INC	4.5220	1,423,000	1,266,618	1,289,194
VERIZON COMMUNICATIONS INC	4.6000	900,000	973,633	961,694
VERIZON COMMUNICATIONS INC	4.6720	847,000	730,381	756,371
VERIZON COMMUNICATIONS INC	4.7500	845,000	894,226	809,828
VERIZON COMMUNICATIONS INC	4.8620	584,000	551,596	561,457
VERIZON COMMUNICATIONS INC	5.0120	2,960,000	2,835,193	2,808,087
VERIZON COMMUNICATIONS INC	5.0500	400,000	399,728	406,756
VERIZON COMMUNICATIONS INC	5.1500	7,970,000	8,988,834	8,771,766
VERIZON COMMUNICATIONS INC	5.2500	3,175,000	3,160,498	3,282,537
VIACOM INC	3.4500	2,920,000	2,861,185	2,777,378
VIACOM INC	3.8750	965,000	975,920	967,195
VIACOM INC	4.3750	1,835,000	1,464,533	1,590,527
VIACOM INC	5.8750	120,000	120,000	122,400
VIACOM INC	6.2500	45,000	45,000	45,360
VIRGIN MEDIA 12/16 COV-LT TL1	0.0000	595,000	593,478	596,303
VIRGINIA ELECTRIC & POWER CO	4.0000	1,135,000	1,129,722	1,120,755
VIRGINIA ELECTRIC & POWER CO	6.0000	550,000	533,327	682,832
VISA INC	2.8000	525,000	524,395	529,565
VISA INC	3.1500	1,285,000	1,280,826	1,289,442
VISA INC	4.1500	595,000	640,475	622,472
VISA INC	4.3000	2,080,000	2,268,018	2,182,833
VIZIENT 9/16 TLB	0.0000	250,758	244,480	252,639
VIZIENT INC 144A	10.3750	145,000	146,070	165,481
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	280,000	279,309	279,532
VORNADO REALTY LP	2.5000	1,075,000	1,075,404	1,081,083
VULCAN MATERIALS CO	4.5000	1,250,000	1,326,953	1,314,595
WACHOVIA BANK COMMERCIA C30 AJ	5.4130	290,009	298,496	291,821
WACHOVIA BANK COMMERCIAL C31 C	5.9844	250,462	236,093	249,380
WACHOVIA MORTGAGE LOAN T B 3A1	3.2563	29,999	29,631	29,347
WALGREEN CO	5.2500	76,000	78,996	80,161

	Coupon	Units	Cost	Market Value
WALGREENS BOOTS ALLIANCE INC	1.7500	2,020,000	2,019,523	2,022,296
WALGREENS BOOTS ALLIANCE INC	2.7000	900,000	907,517	912,027
WALGREENS BOOTS ALLIANCE INC	3.1000	70,000	69,829	69,903
WALGREENS BOOTS ALLIANCE INC	3.3000	700,000	698,688	718,140
WAL-MART STORES INC	3.2500	1,630,000	1,655,805	1,701,844
WAL-MART STORES INC	5.0000	1,220,000	1,295,822	1,387,358
WAL-MART STORES INC	5.6250	725,000	932,634	894,735
WAL-MART STORES INC	6.5000	150,000	149,884	201,073
WALT DISNEY CO/THE	1.8500	700,000	686,237	634,425
WALT DISNEY CO/THE	3.0000	535,000	515,035	450,565
WALT DISNEY CO/THE	4.1250	965,000	1,047,769	993,743
WALTER INVESTMENT MANAGEMENT C	7.8750	1,970,000	1,861,319	1,157,375
WAMU MORTGAGE PASS-T AR19 A1A1	1.2606	24,035	22,796	22,811
WAMU MORTGAGE PASS-TH AR10 1A2	2.8809	80,585	55,829	75,340
WAMU MORTGAGE PASS-TH AR18 1A1	2.5194	160,873	144,794	143,337
WAMU MORTGAGE PASS-TH AR18 2A3	2.4283	24,773	21,536	20,825
WAMU MORTGAGE PASS-TH AR2 2A1A	1.3006	110,178	114,720	105,845
WAMU MORTGAGE PASS-THR AR17 1A	1.8616	41,467	43,874	38,420
WAMU MORTGAGE PASS-THR HY1 1A1	2.9520	101,239	68,485	91,435
WAMU MORTGAGE PASS-THR HY7 4A1	4.3413	29,386	25,208	26,718
WAMU MORTGAGE PASS-THRO AR9 1A	1.6616	120,092	123,488	105,478
WAMU MORTGAGE PASS-THROU AR2 A	1.8410	129,317	92,588	126,810
WASHINGTON MUTUAL MORT OA3 4A1	1.4316	2,120,738	1,781,933	1,497,178
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000	742,921	548,015	608,705
WASHINGTON MUTUAL MORTG OA3 2A	1.4116	525,031	399,726	393,591
WASHINGTON MUTURAL ASS HE5 2A1	1.0506	59,848	59,835	28,202
WASTE INDUSTRIES 7/16 TL	0.0000	378,263	377,763	379,776
WASTE MANAGEMENT INC	2.4000	520,000	519,532	510,671
WASTE MANAGEMENT INC	4.1000	400,000	390,086	400,346
WASTE MANAGEMENT INC	4.6000	500,000	535,446	538,506
WATCO COS LLC / WATCO FIN 144A	6.3750	2,595,000	2,598,542	2,633,925
WAVEDIVISION ESCROW LLC / 144A	8.1250	1,300,000	1,337,900	1,339,000
WEA FINANCE LLC / WESTFIE 144A	1.7500	280,000	279,988	280,069
WEA FINANCE LLC / WESTFIE 144A	2.7000	715,000	715,847	721,632
WEA FINANCE LLC / WESTFIE 144A	3.2500	4,900,000	4,887,912	4,994,286
WELLS FARGO & CO	2.1250	3,155,000	3,157,021	3,167,014
WELLS FARGO & CO	2.1500	2,495,000	2,493,031	2,500,274
WELLS FARGO & CO	2.5000	1,165,000	1,163,213	1,161,665
WELLS FARGO & CO	2.5500	2,500,000	2,497,997	2,512,678
WELLS FARGO & CO	2.6000	3,200,000	3,198,839	3,231,642
WELLS FARGO & CO	3.0000	2,005,000	2,002,020	1,965,181
WELLS FARGO & CO	3.3000	300,000	297,381	300,461
WELLS FARGO & CO	3.5000	5,240,000	5,345,336	5,428,037
WELLS FARGO & CO	3.5500	1,700,000	1,710,783	1,712,572
WELLS FARGO & CO	3.9000	550,000	529,297	526,599
WELLS FARGO & CO	4.1250	775,000	806,827	811,784
WELLS FARGO & CO	4.3000	590,000	635,368	613,095
WELLS FARGO & CO	4.4000	1,250,000	1,248,569	1,210,595
WELLS FARGO & CO	4.6000	275,000	289,193	295,645
WELLS FARGO & CO	4.6500	1,070,000	1,066,084	1,073,912
WELLS FARGO & CO	4.7500	2,525,000	2,520,223	2,579,588
WELLS FARGO & CO	4.9000	575,000	592,352	599,511
WELLS FARGO & CO	5.3750	795,000	792,772	885,322
WELLS FARGO & CO	5.6060	2,089,000	2,128,161	2,393,125
WELLS FARGO & CO	2.2632	4,300,000	4,300,000	4,348,035
WELLS FARGO & CO	3.0690	4,450,000	4,450,000	4,477,065
WELLS FARGO & CO REGS	1.3750	1,275,000	1,329,655	1,360,353
WELLS FARGO BANK NA	1.7500	1,400,000	1,399,561	1,395,580
WELLS FARGO BANK NA	2.1500	1,000,000	998,760	1,003,368
WELLS FARGO BANK NA	2.1600	830,000	766,947	632,597
WELLS FARGO BANK NA	1.6540	2,025,000	2,026,595	2,038,339
WELLS FARGO BANK NA	1.8932	3,300,000	3,300,250	3,316,804
WELLS FARGO MORTGAGE B AR5 2A1	3.3262	308,556	243,249	289,445
WELLTOWER INC	4.2500	1,500,000	1,489,484	1,544,261
WESTAR ENERGY INC	4.1250	100,000	99,917	100,950
WESTAR ENERGY INC	4.2500	140,000	139,449	140,048
WESTERN GAS PARTNERS LP	2.6000	3,200,000	3,194,369	3,218,042
WESTERN GAS PARTNERS LP	4.6500	720,000	726,342	741,538
WESTERN GAS PARTNERS LP	5.4500	200,000	173,710	205,452
WESTERN REFINING 11/13 COV-LIT	0.0000	800,250	800,250	800,250
WESTLAKE AUTOMOBIL 1A A2A 144A	1.8200	533,165	533,170	533,781
WESTLAKE AUTOMOBIL 1A A2B 144A	2.0439	527,463	530,039	528,770
WESTLAKE CHEMICAL CORP 144A	4.6250	1,150,000	1,133,534	1,194,268
WEYERHAEUSER CO	7.3750	5,201,000	6,441,285	6,838,920
WF-RBS COMMERCIAL M C2 XA 144A	0.9847	6,682,495	172,153	163,229
WFRBS COMMERCIAL MORTGA C11 A2	2.0290	116,807	119,873	117,084
WILLIAMS PARTNERS LP	3.3500	825,000	813,693	823,604
WILLIAMS PARTNERS LP	4.0000	675,000	661,942	677,843
WILLIAMS PARTNERS LP	4.9000	440,000	370,005	423,492
WILLIAMS PARTNERS LP	5.1000	950,000	868,237	942,040
WILLIAMS PARTNERS LP	5.2500	350,000	369,476	376,578
WILLIAMS PARTNERS LP	5.4000	1,400,000	1,396,085	1,428,217
WILLIAMS PARTNERS LP / ACPM FI	4.8750	4,000,000	3,962,297	4,130,000
WIRECO WORLD GROUP 9/16	0.0000	159,600	158,111	160,598
WJM ACQUISITION CORP 144A	5.0000	100,000	100,534	101,000

	Coupon	Units	Cost	Market Value
WMG ACQUISITION CORP 144A	5.6250	1,355,000	1,354,942	1,402,425
WP CAREY INC	4.0000	1,300,000	1,293,349	1,283,954
WPX ENERGY INC	5.2500	810,000	741,046	783,675
WPX ENERGY INC	6.0000	300,000	278,337	305,250
WPX ENERGY INC	8.2500	170,000	170,218	189,125
WRIGHT EXPRESS 6/16 TLB	0.0000	985,050	976,235	995,777
WYNDHAM WORLDWIDE CORP	4.1500	2,100,000	2,096,194	2,117,894
WYNDHAM WORLDWIDE CORP	4.5000	787,000	785,234	792,840
XCEL ENERGY INC	4.7000	1,100,000	1,098,448	1,168,528
XPO LOGISTICS INC 144A	6.1250	900,000	900,013	936,000
YUM BRANDS 6/16 TLB	0.0000	149,250	148,585	149,904
ZAYO 1/17 COV-LITE 7-YEAR TLB2	0.0000	345,000	344,750	346,197
ZAYO GROUP LLC / ZAYO CAPITAL	6.0000	865,000	869,777	913,656
ZAYO GROUP LLC / ZAYO CAPITAL	6.3750	125,000	125,006	134,921
ZF NORTH AMERICA CAPITAL 144A	4.5000	1,700,000	1,756,221	1,770,125
ZIMMER BIOMET HOLDINGS INC	2.7000	605,000	604,810	609,279
ZIMMER BIOMET HOLDINGS INC	3.5500	4,000,000	3,962,226	3,955,244
ZOETIS INC	3.4500	245,000	244,761	250,939
ZOETIS INC	4.5000	1,400,000	1,397,132	1,508,007
Total of Domestic Corporate & Other Bonds			2,263,498,834	2,289,946,366

Positive Social Purpose Investments

CCRC-2802 PICO (AHF)	5.8200	745,437	745,437	794,420
CCRC-BOYLE HOTEL (AHF)	5.8100	1,044,070	1,044,070	1,111,715
CCRC-CHARLESTON PLACE (AHF)	4.7300	627,187	627,187	663,789
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400	984,429	984,429	1,081,129
CCRC-GRAND AND VENICE FA (AHF)	6.3500	705,569	733,137	807,580
CCRC-NORMANDIE TERRACE (AHF)	5.6900	3,065,793	3,065,793	3,232,357
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900	447,996	447,996	462,945
CCRC-SIERRA VILLAGE (AHF)	5.7800	1,044,722	1,086,445	1,105,003
CCRC-ST. STEPHENS SENIOR (AHA)	6.4700	1,270,597	1,306,046	1,409,320
CCRC-VERMONT (AHF)	5.6800	1,686,124	1,686,124	1,775,606
CDT PRAIRIE COMMONS (AHF)	6.3400	2,633,325	2,633,325	2,971,602
CDT-ATLAS VILLAGE (AHA)	6.0500	1,418,317	1,418,317	1,497,203
CDT-BANYAN TRACE (AHF)	6.0500	588,085	588,085	657,949
CDT-BIRCHWOOD (AHF)	6.2200	655,764	655,764	737,636
CDT-BRADENTON VILLAGE (AHF)	7.5500	2,023,897	2,023,897	2,311,330
CDT-BREW HOUSE APTS (AHF)	4.9500	1,800,000	1,800,000	1,782,432
CDT-BROKENBURR (AHF)	6.1100	644,520	644,520	682,695
CDT-BROOKSTONE PARK (AHF)	6.1100	1,878,191	1,878,191	1,988,272
CDT-BROWNWOOD PLACE (AHA)	6.4100	515,165	515,165	579,437
CDT-CAMERON PARK I (AHF)	6.0500	2,192,844	2,192,844	2,314,591
CDT-CAMERON PARK II (AHF)	6.0700	1,635,869	1,635,869	1,728,524
CDT-CASTLEBAR II (AHF)	6.0500	1,009,795	1,009,795	1,113,854
CDT-CEDAR PARK (AHF)	6.0300	1,165,776	1,165,776	1,229,532
CDT-CEDAR VIEW (AHF)	6.4300	823,577	823,577	885,914
CDT-CEDARBROOK APTS (AHF)	5.0400	1,628,400	1,628,400	1,613,142
CDT-CHISHOLM TRAIL (AHA)	6.0200	1,084,010	1,084,010	1,142,481
CDT-CHRISTIANA VILLAGE (AHF)	6.0600	1,600,266	1,600,266	1,690,953
CDT-COLUMBIA PLACE (AHF)	6.3400	1,676,622	1,676,622	1,902,429
CDT-COLUMBUS PARK LOFTS (AHF)	4.9500	5,175,000	5,175,000	5,124,492
CDT-DRIPPING SPRINGS (AHA)	6.3300	1,579,172	1,579,172	1,691,056
CDT-EDEN PLACE (AHA)	6.3900	846,085	846,085	950,873
CDT-EDGEWOOD APARTMENTS (AHF)	6.0400	772,831	772,831	864,697
CDT-EDGEWOOD MANOR (AHA)	7.0900	614,114	614,114	685,959
CDT-EOLA MANOR (AHA)	5.7500	367,646	367,646	376,098
CDT-FAIR HAVEN APTS (AHF)	4.9500	6,497,100	6,497,100	6,433,688
CDT-GARDEN COURT APTS (AHF)	4.7700	2,848,500	2,848,500	2,751,224
CDT-GATEWAY EAST (AHF)	6.2700	1,275,885	1,275,885	1,423,109
CDT-GEORGETOWN APT (AHF)	6.1900	1,359,663	1,359,663	1,445,797
CDT-GILCREASE HILLS ESTA (AHF)	6.1100	1,875,533	1,875,533	1,986,245
CDT-GLASTONBURY MANOR (AHF)	6.0900	1,822,014	1,822,014	1,928,110
CDT-HEARTHSIDE TUCKER (AHF)	4.9300	4,500,000	4,500,000	4,371,750
CDT-HERITAGE PARK (AHF)	6.1100	1,837,277	1,837,277	1,946,136
CDT-HERITAGE PLACE (AHF)	6.1100	1,235,633	1,235,633	1,308,338
CDT-HERITAGE VILLAGE (AHF)	5.9300	689,009	689,009	723,439
CDT-HICKORY HOLLOW (AHF)	6.0500	238,946	238,946	266,888
CDT-HICKORY KNOLL (AHF)	6.4000	757,199	757,199	856,703
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	1,008,000	1,008,000	987,971
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,350,000	1,350,000	1,315,845
CDT-JACOB'S HILL VILLAGE (AHA)	6.1100	3,864,952	3,864,952	4,094,067
CDT-JOHNSON PARK LOFTS (AHF)	6.0200	797,366	797,366	840,464
CDT-KATHLEEN CORNERS (AHF)	6.1100	1,046,503	1,046,503	1,110,340
CDT-KINGSWOOD VILLAGE (AHF)	6.6800	1,922,353	1,922,353	2,098,364
CDT-LILAC WAY (AHF)	6.0700	2,069,472	2,069,472	2,316,215
CDT-LYONS ESTATE (AHF)	6.0500	1,411,375	1,411,375	1,578,185
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,269,486	1,269,486	1,257,096
CDT-MADISON HEIGHTS II (AHF)	4.9500	1,369,350	1,369,350	1,355,985
CDT-MAGNOLIA PLACE II (AHF)	6.1100	1,242,631	1,242,631	1,316,220
CDT-MINTBROOK SR APTS (AHA)	4.7700	4,995,000	4,995,000	4,852,842
CDT-MISSION OAKS (AHF)	6.1200	410,597	410,597	455,336
CDT-MOUNTAIN SENIOR (AHA)	6.1500	486,809	486,809	543,683
CDT-MUSKOGEE (AHF)	6.0100	778,365	778,365	852,995

	Coupon	Units	Cost	Market Value
CDT-NORTH RED OAK APTS (AHF)	6.0500	1,578,385	1,578,385	1,766,844
CDT-NRPL XVIII (AHF)	6.3000	434,433	434,433	471,016
CDT-PARIS RETIREMENT (AHA)	6.3600	749,780	749,780	846,195
CDT-PARKSIDE TERRACE (AHF)	5.0400	1,660,600	1,660,600	1,648,361
CDT-PECAN GROVE (AHF)	6.0500	464,601	464,601	490,614
CDT-PERSHING COURT (AHF)	6.3300	1,019,752	1,019,752	1,155,817
CDT-PHOENIX (AHF)	6.2200	121,730	121,730	136,928
CDT-PIEDMONT PARK (AHF)	6.0500	2,524,430	2,524,430	2,666,076
CDT-PINES AT WILLOWBROOK (AHF)	6.3700	1,634,311	1,634,311	1,839,368
CDT-RED RIVER (AHA)	6.3300	691,406	691,406	740,392
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,537,719	1,537,719	1,529,231
CDT-RIVER HILL (AHF)	6.4100	4,001,131	4,001,131	4,545,564
CDT-ROBINS LANDING (AHF)	6.6000	2,253,529	2,253,529	2,349,123
CDT-RUSSELLPORT PARTNERS (AHF)	5.8600	250,842	250,842	271,539
CDT-RYAN CREEK (AHF)	6.0900	668,606	668,606	693,304
CDT-SALEM GARDENS (AHF)	6.0500	2,662,246	2,662,246	2,810,959
CDT-SAN DIEGO CREEK (AHF)	6.1400	821,807	821,807	871,526
CDT-SANTA CLARA II (AHF)	6.1700	5,085,701	5,085,701	5,403,048
CDT-SANTA FE COMMUNITY (AHF)	4.7200	2,700,000	2,700,000	2,619,459
CDT-SANTA RITA (AHA)	6.0500	1,051,051	1,051,051	1,173,277
CDT-SEDONA SPRINGS (AHF)	6.0200	1,837,005	1,837,005	1,937,177
CDT-SHADY GROVE (AHA)	6.1100	1,131,475	1,131,475	1,198,537
CDT-SHERMAN FOREST (AHF)	6.1100	386,493	386,493	433,691
CDT-SOCORRO PALMS APTS (AHF)	4.9500	4,500,000	4,500,000	4,456,080
CDT-SPICEWOOD CANYON (AHF)	6.0500	729,292	729,292	817,201
CDT-STERLING PLACE (AHA)	4.8000	2,548,563	2,548,563	2,492,137
CDT-STERLING SPRINGS (AHF)	6.2300	1,900,398	1,900,398	2,025,026
CDT-STONE HOLLOW (AHF)	6.0200	2,624,407	2,624,407	2,766,467
CDT-STRONG HOUSING (AHF)	4.7700	1,500,000	1,500,000	1,505,715
CDT-TOWN NORTH (AHA)	6.2300	1,122,533	1,122,533	1,250,131
CDT-TOWNE PARK (AHA)	6.9300	868,652	868,652	1,004,553
CDT-TRENT CENTER EAST (AHA)	4.7700	6,750,000	6,750,000	6,557,895
CDT-VALLEY PARK (AHF)	6.1000	2,639,106	2,639,106	2,796,872
CDT-VERANDAS PUNTA GOR I(AHA)	4.9500	846,000	846,000	837,743
CDT-VILLA HERMOSA (AHF)	6.0600	668,900	668,900	745,174
CDT-VILLAGE AT MORNINGST (AHA)	6.1100	2,032,550	2,032,550	2,152,532
CDT-VIRGIN ISLANDS CMTY (AHF)	6.4700	2,538,971	2,538,971	2,853,600
CDT-WEST 157TH ST (AHF)	6.5000	217,738	217,738	236,163
CDT-WESTERVILLE SENIOR (AHA)	6.0500	1,329,078	1,329,078	1,488,687
CDT-WESTVIEW RANCH APTS (AHF)	6.3500	1,087,192	1,087,192	1,165,458
CDT-WILLOWBEND VILLAS (AHF)	6.0500	771,670	771,670	864,255
CDT-WISDOM VLG CROSSING (AHF)	4.9500	3,150,000	3,150,000	3,119,256
CDT-WOODGLEN (AHF)	6.1100	1,528,653	1,528,653	1,619,180
CDT-WOODLANDS AT LAFAYET (AHF)	6.0000	407,993	407,993	429,808
CIC - 05-01	4.6700	18,949	18,949	18,949
CIC NON-RECOURSE COLLATERAL	3.8750	3,258	3,258	3,258
CIC NON-RECOURSE COLLATERAL	5.4820	4,234	4,234	4,234
CIC NON-RECOURSE COLLATERAL	5.5000	5,702	5,702	5,702
CIC NON-RECOURSE COLLATERAL	5.9900	1,692	1,692	1,692
CIC NON-RECOURSE COLLATERAL TR	3.2900	1,384	1,384	1,384
CIC NON-RECOURSE COLLATERAL TR	3.5860	3,921	3,921	3,921
CIC NON-RECOURSE COLLATERAL TR	4.4750	1,837	1,837	1,837
CIC NON-RECOURSE COLLATERAL TR	4.6770	12,867	12,867	12,867
CIC NON-RECOURSE COLLATERAL TR	4.7960	8,812	8,812	8,812
CIC NON-RECOURSE COLLATERAL TR	5.0270	19,667	19,667	19,667
CIC NON-RECOURSE COLLATERAL TR	5.2100	10,496	10,496	10,496
CIC NON-RECOURSE COLLATERAL TR	5.2950	7,233	7,233	7,233
CIC NON-RECOURSE COLLATERAL TR	5.3380	5,878	5,878	5,878
CIC NON-RECOURSE COLLATERAL TR	6.1960	6,740	6,740	6,740
CIC-0001	4.1930	30,782	30,782	30,782
CIC-05-02	4.5250	11,918	11,918	11,918
CIC-238 N. PINE (AHF)	5.8600	536,721	536,721	553,740
CIC-901-11 S INDEPENDENCE(AHF)	6.0400	978,634	978,634	1,018,171
CIC-913-23 S INDEPENDENCE(AHF)	6.0400	760,419	760,419	841,373
CIC-9802	4.6540	11,770	11,770	11,770
CIC-9901	5.2500	16,319	16,319	16,319
CIC-LACROSSE MANAGEMENT (AHF)	5.7500	620,984	620,984	620,941
CIC-LAFAYETTE PLAZA HSG (AHF)	6.3100	4,790,277	4,790,277	5,068,640
CIC-ROOSEVELT SQUARE I (AHF)	5.9300	1,709,722	1,709,722	1,762,330
CIC-SPAULDING PARTNERS (AHF)	6.4100	1,077,140	1,077,140	1,145,743
CIC-WEST RIDGE SENIOR (AHA)	5.9200	751,215	751,215	814,069
CIN-21ST ST SENIOR (AHA)	6.0300	1,156,085	1,156,085	1,234,537
CIN-ASHLEY SQUARE (AHA)	6.1300	242,983	242,983	260,855
CIN-AVENUES APARTMENTS (AHA)	6.6000	81,298	81,298	89,410
CIN-BISHOP GARDENS (AHF)	4.9500	2,594,400	2,594,400	2,550,140
CIN-CYPRESS PLACE (AHF)	4.7700	1,610,000	1,610,000	1,556,693
CIN-HOUSTON WHITTIER (AHF)	6.5600	333,942	333,942	367,604
CIN-JACOBSVILLE APTS (AHF)	6.0800	482,634	482,634	516,718
CIN-JACOBSVILLE APTS II (AHF)	6.1230	510,657	510,657	548,501
CIN-KENDALL HOMES (AHF)	6.3100	420,533	420,533	455,735
CIN-LANDINGS AT BELLE (AHF)	4.8900	1,025,800	1,025,800	1,002,791
CIN-MEADOWLANDS APTS (AHF)	6.4100	259,400	259,400	282,435
CIN-MILDRED HOUSING (AHA)	5.9800	145,828	145,828	163,317
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400	1,196,000	1,196,000	1,185,236
CIN-PARADISE POINT SRS(AHA)	4.9700	2,070,000	2,070,000	2,038,391

	Coupon	Units	Cost	Market Value
CIN-PARTNERSHIP PARK I (AHF)	6.1800	492,806	492,806	530,382
CIN-RIVERVIEW APTS (AHF)	6.7200	277,339	277,339	322,351
CIN-THE GROVE (AHF)	4.9400	2,318,400	2,318,400	2,276,762
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500	1,122,400	1,122,400	1,110,940
CIN-WALDRON MANOR APTS (AHF)	6.1600	149,849	149,849	161,130
CIN-WEST ARBOR APTS (AHF)	4.9500	2,162,000	2,162,000	2,112,144
CIP-BREEZE INC. (CS)	6.4600	5,917,768	5,917,768	6,397,285
CIP-RIDGEWAY COMMUNITY (CS)	6.4300	847,769	847,769	916,294
CIP-WEST JACKSONVILLE (CS)	5.9500	2,154,843	2,154,843	2,260,776
CPC - 850 LONGWOOD AVE (AHF)	4.5400	2,951,303	2,951,303	2,844,171
CPC - HANDS ACROSS LONG IS (AH)	4.5400	3,403,874	3,403,874	3,330,078
CPC-150 LINDEN ST (AHF)	5.9800	388,386	388,386	397,133
CPC-233 LANDING ROAD (CF)	4.7200	18,316,000	18,316,000	17,826,047
CPC-260 WEST MAIN STREET (AHF)	4.4500	8,976,490	8,976,490	8,687,896
CPC-401-403 NORTH SALINA (AHF)	6.2600	417,752	417,752	433,459
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	842,179	842,179	793,088
CPC-CAMBRAY COURT (AHA)	4.5000	1,000,000	1,000,000	952,840
CPC-CONIFER VILLAGE (AHF)	6.4100	975,687	975,687	1,023,330
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,500,000	1,500,000	1,461,285
CPC-INDIAN TRAILS (AHF)	4.5200	3,200,000	3,200,000	3,055,008
CPC-LAKEVIEW MACEDON (AHF)	4.4500	5,934,171	5,934,171	5,626,959
CPC-LOFTS ON MAIN (AHF)	4.5400	6,800,000	6,800,000	6,504,404
CPC-MIDDLECREST CROSSING (AHA)	6.1100	2,014,185	2,014,185	2,068,326
CPC-MONROE COMMONS (AHA)	7.5200	320,345	320,345	357,623
CPC-WATERS EDGE (AHA)	5.9200	796,093	796,093	810,749
CPC-WYNWOOD OAKS (AHA)	6.0000	1,241,648	1,241,648	1,269,833
CRF AFFORDABLE HOUSING NO 1	7.3750	407,163	407,163	481,035
CRF-ARTSPACE RUBBER CO. (AHF)	5.7700	338,416	342,154	350,985
CRF-BADGER/HAWLEY RIDGE (AHF)	6.4500	1,422,623	1,422,623	1,475,033
CRF-BLANTON GREEN II (AHF)	6.5500	239,625	267,569	264,985
CRF-BRIDGE PROJECT APTS (AHF)	5.8000	1,895,843	1,895,843	2,004,512
CRF-BUNCE GREEN (AHF)	6.5500	714,561	744,390	793,299
CRF-CAMERON CREEK (AHF)	6.1000	2,132,124	2,132,124	2,188,178
CRF-CANYON VIEW APTS. (AHA)	6.3700	178,969	183,270	194,849
CRF-CAPITOL VILLA (AHA)	5.7700	1,792,233	1,817,821	1,942,655
CRF-COUNTRY MANOR (AHF)	6.3100	698,465	698,465	754,894
CRF-COURTSIDE (AHF)	6.1500	579,998	580,454	579,963
CRF-CRAFTSMAN VILLAGE (AHF)	6.0000	1,046,855	1,046,855	1,118,125
CRF-DUNBAR PLACE (AHF)	7.0500	315,275	342,384	357,153
CRF-ESCALANTE III (AHA)	5.8200	1,117,080	1,143,763	1,179,178
CRF-FROST WOODS SENIOR (AHA)	6.2000	2,100,388	2,100,388	2,288,246
CRF-GLENWOOD PLACE (AHF)	6.5500	1,614,993	1,644,848	1,792,691
CRF-GRESHAM PLACE (AHA)	6.8000	610,820	637,192	680,746
CRF-HIGHLAND COURT (AHF)	6.3700	263,311	269,360	286,675
CRF-HIGHLANDS II (AHA)	5.7000	1,338,451	1,338,451	1,467,813
CRF-HIGHLANDS SOUTH (AHF)	6.2500	2,171,426	2,171,426	2,331,243
CRF-JACARANDA TRAILS (AHF)	6.1000	242,934	242,934	252,095
CRF-JACARANDA TRAILS II (AHF)	6.6000	586,552	586,552	645,436
CRF-KAMUELA SENIOR (AHA)	6.1500	557,569	557,569	602,910
CRF-KINGSTON PLACE (AHF)	6.8000	1,206,925	1,233,826	1,347,230
CRF-KINGSWAY (AHF)	6.8000	234,901	260,701	261,534
CRF-LEGION MANOR (AHA)	6.5500	224,660	253,436	248,986
CRF-LEXINGTON COURT (AHF)	5.7500	856,499	856,499	936,393
CRF-MADISON GLEN APTS (AHF)	6.6250	3,331,111	3,360,505	3,710,825
CRF-MERIDIAN WEST (AHF)	5.8100	2,973,471	2,973,471	3,205,224
CRF-MICHAEL HTS APTS (AHF)	6.3500	1,502,552	1,502,552	1,567,117
CRF-MISSION VILLAGE (AHF)	5.6500	1,095,225	1,095,225	1,168,933
CRF-MORNINGSIDE SENIOR (AHF)	6.1500	1,802,555	1,862,239	1,991,103
CRF-MYRTLE PLACE (AHF)	6.5500	178,654	207,710	198,192
CRF-NORTHCREST TOWNHOMES (AHF)	6.1900	284,915	291,450	307,124
CRF-ONE PENNY PLACE (AHA)	5.2400	936,153	936,153	963,227
CRF-ONE WEST WOLF (AHF)	5.5000	689,258	689,258	717,711
CRF-ORCHARD PARK (AHF)	6.1000	1,475,164	1,475,164	1,511,188
CRF-PALMER GREEN (AHF)	6.5500	176,368	205,702	195,774
CRF-PARKWEST (AHF)	6.5000	506,657	506,657	540,066
CRF-PEARL PLACE (AHF)	6.1500	665,299	673,506	680,853
CRF-RIVER'S EDGE (AHF)	4.2700	813,750	813,750	754,672
CRF-RIVERVIEW GREEN (AHF)	6.5500	383,316	413,330	425,849
CRF-SCHOOL HOUSE APTS (AHF)	6.6000	877,651	877,651	886,287
CRF-SEDGEMEADOW (AHA)	6.2000	1,225,549	1,225,549	1,316,644
CRF-SHALLOTTE VILLAS (AHF)	6.5500	371,421	400,723	411,972
CRF-SHERYL L PARMLEE (AHA)	5.7500	471,767	471,767	495,997
CRF-SONRISE APTS (AHF)	5.8000	2,421,395	2,421,395	2,609,537
CRF-WEATHERSTONE SPRING (AHA)	6.5500	612,834	643,011	680,926
CRF-WHITE OAK APTS (AHA)	6.5500	937,494	967,674	1,041,518
CRF-WILLIAMS LANDING II (AHF)	6.2000	1,347,602	1,347,602	1,415,777
CRF-WILLOW CREEK (AHF)	5.9700	1,858,211	1,858,211	1,944,154
CRF-WILLOW RUN (AHF)	6.8000	152,466	177,806	169,753
CRF-YAHARA RIVER (AHF)	5.7500	2,101,668	2,101,668	2,233,149
GSC-ARBORPOINT APARTMENT (AHF)	5.0000	1,452,773	1,452,981	1,484,065
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200	1,193,414	1,193,433	1,177,828
GSC-RIVERVIEW APTS (AHF)	4.7700	1,600,000	1,600,000	1,603,456
GSC-ST JOHN PLAZA APARTMENTS	5.0400	3,000,000	3,000,000	3,083,580
GSC-STFRANCIS & KING HILL(AH)	4.7700	2,900,000	2,900,000	2,906,264
GSC-SUTTERVIEW APTS (AHA)	4.6700	3,889,094	3,889,094	3,862,493

	Coupon	Units	Cost	Market Value
LIIF-135 WEST 135TH ST (AHF)	6.0300	285,320	285,320	312,152
LIIF-FAC CENTER (CF)	6.2000	3,053,465	3,053,465	3,328,094
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300	1,521,538	1,521,538	1,797,469
LIIF-PROJECT HOSPITALITY (AHS)	6.2700	1,670,233	1,670,233	1,902,813
LIIF-WILFORD LANE (AHF)	6.1800	619,190	619,190	688,811
TREA-CORCORAN HOUSE (AHA)	8.1400	1,107,209	1,107,209	1,149,837
TREA-DUNHILL (AHF)	7.0000	910,014	854,674	979,958
TREA-HARBOR POINTE II (AHA)	7.7400	1,360,552	1,040,340	1,457,926
TREA-HUNTINGTON PLACE I (AHF)	7.7700	824,694	824,694	947,409
TREA-HUNTINGTON PLACE II (AHF)	7.6300	593,667	593,664	683,631
Total of Positive Social Purpose Investments			348,398,585	361,293,354

Total of Domestic Fixed Income Securities

3,709,098,844 3,743,337,472

International Securities

29.85%

International Fixed Income Securities

ARGENTINA

ARGENTINA TREASURY BOND BONCER	2.5000	82,300,000	5,845,352	6,461,460
ARGENTINE BONOS DEL TESORO	21.2000	46,280,000	3,081,230	3,167,081
ARGENTINE BONOS DEL TESORO	22.7500	26,440,000	1,777,444	1,793,481
ARGENTINE BONOS DEL TESORO	18.2000	39,950,000	2,610,725	2,779,356
ARGENTINE BONOS DEL TESORO	15.5000	26,020,000	1,748,975	1,903,283
ARGENTINE REPUBLIC GOVERN 144A	5.6250	7,500,000	7,500,399	7,680,000
ARGENTINE REPUBLIC GOVERN 144A	6.8750	5,175,000	5,175,139	5,557,950
ARGENTINE REPUBLIC GOVERN 144A	7.5000	8,225,000	8,225,245	8,743,175
ARGENTINE REPUBLIC GOVERN 144A	7.6250	3,750,000	3,592,330	3,815,625
ARGENTINE REPUBLIC GOVERN REGS	6.8750	1,970,000	2,093,059	2,115,780
ARGENTINE REPUBLIC GOVERNMENT	8.2800	5,797,427	5,775,854	6,188,753
ARGENTINE REPUBLIC GOVERNMENT	8.7500	570,000	579,005	576,270
CITY OF BUENOS AIRES ARGE REGS	8.9500	2,385,000	2,477,741	2,659,275
YPF SA 144A	8.5000	1,400,000	1,409,852	1,518,580
YPF SA REGS	8.5000	270,000	271,251	292,869

ARMENIA

REPUBLIC OF ARMENIA INTER 144A	7.1500	5,715,000	5,768,372	6,118,616
--------------------------------	--------	-----------	-----------	-----------

AUSTRALIA

ASCIANO FINANCE LTD 144A	5.0000	1,800,000	1,798,103	1,842,919
AUSTRALIA & NEW ZEALAND BANKIN	2.0500	1,000,000	999,595	999,763
AUSTRALIA GOVERNMENT BOND REGS	2.7500	2,075,000	1,723,183	1,609,220
AUSTRALIA GOVERNMENT BOND REGS	4.5000	520,000	495,961	467,033
AUSTRALIA GOVERNMENT BOND REGS	5.2500	7,540,000	6,311,087	6,134,056
AUSTRALIA GOVERNMENT BOND REGS	5.5000	3,205,000	3,179,761	2,878,976
BHP BILLITON FINANCE USA 144A	6.2500	1,015,000	1,015,000	1,097,469
COMMONWEALTH BANK OF AUSTRALIA	2.3000	3,350,000	3,346,777	3,371,638
FORTESCUE 11/13 COV-LITE TL	0.0000	0	0	0
GOODMAN FUNDING PTY LTD 144A	6.3750	400,000	440,950	447,214
MACQUARIE GROUP LTD REGS	7.6250	1,060,000	1,177,575	1,181,007
NATIONAL AUSTRALIA BANK LTD/NE	1.8750	2,250,000	2,244,472	2,185,099
QBE INSURANCE GROUP LTD 144A	2.4000	3,455,000	3,464,906	3,461,544
SYDNEY AIRPORT FINANCE CO 144A	3.9000	1,500,000	1,498,297	1,551,464
SYDNEY AIRPORT FINANCE CO 144A	5.1250	100,000	97,940	108,404
WESTPAC BANKING CORP	1.6000	1,000,000	999,856	989,326
WESTPAC BANKING CORP 144A	2.1000	1,500,000	1,499,893	1,487,600
WOODSIDE FINANCE LTD 144A	3.6500	200,000	200,765	196,940
WOODSIDE FINANCE LTD 144A	3.7000	100,000	100,695	97,689

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	0.7500	2,205,000	2,622,175	2,404,129
REPUBLIC OF AUSTRIA GOVER 144A	1.9500	655,000	864,022	740,207
REPUBLIC OF AUSTRIA GOVER 144A	4.1500	815,000	1,416,898	1,335,855
SUZANO AUSTRIA GMBH 144A	5.7500	1,200,000	1,189,384	1,222,200

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	0.8000	2,810,000	3,051,887	3,075,459
KINGDOM OF BELGIUM GOVERN 144A	3.0000	625,000	908,650	842,358
KINGDOM OF BELGIUM GOVERN 144A	4.2500	1,880,000	2,549,947	2,595,708
KINGDOM OF BELGIUM GOVERN 144A	5.0000	585,000	1,077,361	995,754
KINGDOM OF BELGIUM GOVERN REGS	3.0000	2,930,000	3,674,895	3,410,595

BERMUDA

AIRCASTLE LTD	6.7500	910,000	910,499	911,092
CRONOS CONTAINERS PR 1A A 144A	3.0800	471,458	471,456	454,982
CRONOS CONTAINERS PR 2A A 144A	3.2700	1,607,407	1,606,972	1,569,274
DIGICEL GROUP LTD 144A	7.1250	370,000	369,998	287,675
DIGICEL GROUP LTD 144A	8.2500	250,000	252,294	214,850
DIGICEL LTD 144A	6.0000	1,000,000	999,961	908,750
FLY LEASING LTD	6.3750	2,075,000	2,082,442	2,132,063
NOVARTIS SECURITIES INVESTMENT	5.1250	1,760,000	1,846,780	1,869,945
OOREDOO INTERNATIONAL FIN 144A	4.7500	200,000	199,158	212,640
PARADIGM 7/12 COV-LITE TL	0.0000	574,560	570,712	465,394
TEXTAINER MARINE CON 1A A 144A	3.9000	0	0	0
WEATHERFORD INTERNATIONAL LTD	4.5000	315,000	290,838	301,613
WEATHERFORD INTERNATIONAL LTD	5.9500	85,000	64,252	73,950
WEATHERFORD INTERNATIONAL LTD	7.0000	85,000	71,265	82,025
WEATHERFORD INTERNATIONAL LTD	7.7500	2,435,000	2,450,887	2,623,713

	Coupon	Units	Cost	Market Value
WEATHERFORD INTERNATIONAL LTD	8.2500	100,000	99,999	108,750
WEATHERFORD INTERNATIONAL LTD	6.5000	230,000	191,867	217,350
BRAZIL				
BANCO DO BRASIL SA/CAYMAN 144A	6.2500	1,380,000	838,029	1,152,576
BANCO DO BRASIL SA/CAYMAN 144A	9.0000	2,289,000	2,067,863	2,369,115
BRAZIL LETRAS DO TESOURO NACIO	0.0000	98,925,000	22,228,942	24,895,146
BRAZIL NOTAS DO TESOURO NACION	10.0000	108,945,000	29,383,874	34,459,100
BRAZIL NOTAS DO TESOURO NACION	6.0000	12,350,000	10,400,603	12,775,511
BRAZILIAN GOVERNMENT INTERNATI	4.2500	2,650,000	2,476,312	2,610,250
CCP_ZCS. P BRL-CDI 1D CME	10.3000	2,500,000	4,553	13,108
EMBRAER SA	5.1500	500,000	532,153	527,500
VALE SA	5.6250	120,000	91,026	113,376
VOTORANTIM SA 144A	6.6250	800,000	801,357	854,000
ZCS_BRL 11.38%	0.0000	1,000,000	0	8,940
BRITISH VIRGIN ISLANDS				
CNOOC FINANCE 2013 LTD	3.0000	800,000	744,843	780,624
CGOG ATLANTIC / ALASKAN R 144A	5.2500	77,438	77,261	75,502
CANADA				
BANK OF MONTREAL	1.5000	535,000	534,605	529,418
BANK OF NOVA SCOTIA/THE	1.7000	1,000,000	999,810	1,002,026
BANK OF NOVA SCOTIA/THE	1.5896	5,200,000	5,200,000	5,215,902
BARRICK GOLD CORP	4.1000	1,627,000	1,582,764	1,744,512
BAYTEX ENERGY CORP 144A	5.1250	990,000	966,238	893,475
BAYTEX ENERGY CORP 144A	5.6250	600,000	563,584	528,000
BOMBARDIER INC 144A	6.1250	1,150,000	1,040,530	1,127,000
BURGER KING 2/17 COV-LITE TLB3	0.0000	1,158,430	1,158,954	1,158,917
CANADIAN PACIFIC RAILWAY CO	4.8000	495,455	493,294	537,973
CASCADES INC 144A	5.5000	3,355,000	3,346,828	3,346,613
CASCADES INC 144A	5.7500	380,000	383,536	380,000
CDP FINANCIAL INC 144A	4.4000	1,450,000	1,471,971	1,539,403
CNOOC NEXEN FINANCE 2014 ULC	4.2500	1,600,000	1,622,863	1,667,134
ELDORADO GOLD CORP 144A	6.1250	1,620,000	1,568,690	1,660,500
ENBRIDGE INC	6.0000	2,040,000	2,040,072	2,062,950
FIRST QUANTUM MINERALS LT 144A	7.2500	3,180,000	3,192,395	3,266,275
FORTIS INC/CANADA 144A	2.1000	555,000	553,717	537,761
FOUR SEASONS 6/13 2ND LIEN	0.0000	155,000	154,282	155,000
GOVERNMENT OF CANADA	0.7500	2,970,000	2,259,980	2,212,184
GOVERNMENT OF CANADA	1.2500	3,880,000	3,094,236	2,931,187
GOVERNMENT OF CANADA	1.7500	7,800,000	6,779,508	5,979,678
GOVERNMENT OF CANADA	4.0000	860,000	917,420	840,519
GOVERNMENT OF CANADA	5.0000	475,000	507,297	512,009
GOVERNMENT OF CANADA	5.7500	2,465,000	2,945,963	2,756,571
HUDBAY MINERALS INC 144A	7.2500	635,000	634,941	673,100
HUDBAY MINERALS INC 144A	7.6250	775,000	774,920	840,875
MASONITE INTERNATIONAL CO 144A	5.6250	1,035,000	1,043,063	1,056,207
MEG ENERGY CORP 144A	6.3750	585,000	533,401	522,844
MEG ENERGY CORP 144A	6.5000	401,000	406,314	402,504
MEG ENERGY CORP 144A	7.0000	275,000	261,109	246,125
MUSKRAT FALLS/LABRADOR	3.6300	1,495,000	1,427,551	1,233,676
NEW GOLD INC 144A	6.2500	35,000	32,085	35,088
NEXEN ENERGY ULC	6.4000	300,000	372,416	371,891
ONTARIO TEACHERS' CADILLA 144A	3.1250	300,000	299,931	303,264
OPEN TEXT CORP 144A	5.6250	2,920,000	2,943,004	3,036,800
OPEN TEXT CORP 144A	5.8750	470,000	478,533	492,325
PRECISION DRILLING CORP	6.5000	15,000	14,958	14,966
PRECISION DRILLING CORP	6.6250	834,084	839,009	838,255
PRECISION DRILLING CORP 144A	7.7500	1,290,000	1,290,158	1,357,725
PROV OF BRITISH COLUMBIA	2.2500	3,175,000	2,779,227	2,438,107
PROV OF BRITISH COLUMBIA	3.2500	1,405,000	1,169,313	1,132,860
PROV OF ONTARIO	1.9500	1,600,000	1,214,004	1,204,118
PROV OF ONTARIO	3.4500	1,490,000	1,252,246	1,164,963
PROV OF ONTARIO	3.5000	2,990,000	2,702,591	2,447,421
PROV OF QUEBEC	3.0000	4,915,000	4,081,590	3,913,979
PROV OF QUEBEC	3.5000	880,000	737,922	692,703
PROVINCE OF MANITOBA CANADA	9.6250	705,000	797,880	792,554
PROVINCE OF NEW BRUNSWICK CANA	2.7500	1,820,000	1,815,757	1,847,719
PROVINCE OF ONTARIO CANADA	2.5000	2,725,000	2,689,719	2,663,001
PROVINCE OF ONTARIO CANADA	3.2000	1,160,000	1,209,808	1,197,981
PROVINCE OF QUEBEC CANADA	2.5000	1,955,000	1,922,783	1,910,735
ROYAL BANK OF CANADA	2.2000	500,000	500,000	503,482
TECK RESOURCES LTD 144A	8.5000	1,355,000	1,383,953	1,563,331
TERVITA ESCROW CORP 144A	7.6250	55,000	54,999	56,788
THOMSON REUTERS CORP	1.6500	1,000,000	999,710	1,000,275
THOMSON REUTERS CORP	3.3500	900,000	878,385	876,559
THOMSON REUTERS CORP	3.8500	1,235,000	1,257,727	1,262,915
TORONTO-DOMINION BANK/THE	3.6250	3,700,000	3,693,755	3,623,225
TRANSCANADA PIPELINES LTD	1.8750	155,000	154,870	155,159
TRANSCANADA PIPELINES LTD	3.1250	525,000	524,085	535,297
TRANSCANADA PIPELINES LTD	3.8000	915,000	918,348	957,997
TRANSCANADA PIPELINES LTD	6.1000	650,000	832,467	797,776
TRANSCANADA PIPELINES LTD	7.6250	850,000	1,263,930	1,192,715
TRANSCANADA TRUST	5.8750	1,385,000	1,385,013	1,469,831
ULTRA PETROLEUM CORP 144A	6.1250	770,000	765,505	546,700
VALEANT PHARMACEUTICALS I 144A	5.3750	4,000,000	3,825,224	3,580,000
VALEANT PHARMACEUTICALS I 144A	5.5000	1,745,000	1,751,753	1,343,650

	Coupon	Units	Cost	Market Value
VALEANT PHARMACEUTICALS I 144A	5.6250	4,365,000	3,681,329	3,513,825
VALEANT PHARMACEUTICALS I 144A	5.8750	5,160,000	4,296,175	4,005,450
VALEANT PHARMACEUTICALS I 144A	6.1250	475,000	368,753	365,750
VALEANT PHARMACEUTICALS I 144A	6.5000	500,000	505,129	514,375
VALEANT PHARMACEUTICALS I 144A	7.0000	55,000	55,000	56,444
VIDEOTRON LTD	5.0000	510,000	511,167	532,313
WEST FRASER TIMBER CO LTD 144A	4.3500	400,000	400,000	382,890
CAYMAN ISLANDS				
ADCB FINANCE CAYMAN LTD REGS	3.0000	2,900,000	2,929,902	2,934,452
ALIBABA GROUP HOLDING LTD	2.5000	800,000	796,942	803,784
ALIBABA GROUP HOLDING LTD	3.6000	1,945,000	1,933,117	1,958,946
APIDOS CLO XIX 19A DR 144A	4.3840	250,000	249,998	249,972
APIDOS CLO XVIII 18A D 144A	6.3532	250,000	247,541	246,033
ARES XXXV CLO LTD 35A E 144A	7.0084	500,000	482,512	492,490
BAIDU INC	3.2500	1,940,000	1,943,103	1,968,374
CARLYLE GLOBAL MARKE 4A E 144A	5.6584	500,000	488,819	487,532
CIFC FUNDING 2012- 3A B1R 144A	5.0390	245,000	245,000	245,111
CIFC FUNDING 2014- 2A B1L 144A	4.5540	250,000	235,984	248,670
CSN ISLANDS XI CORP 144A	6.8750	300,000	312,028	257,250
ECAF I LTD 1A A1 144A	3.4730	4,184,688	4,184,733	4,142,841
GALAXY XX CLO LTD 20A D 144A	4.6562	390,000	390,002	382,796
HUTCHISON WHAMPOA INTERNA 144A	3.6250	2,200,000	2,208,996	2,253,029
HUTCHISON WHAMPOA INTERNA 144A	5.7500	1,000,000	1,082,072	1,082,474
IPIC GMTN LTD REGS	5.8750	550,000	783,600	710,433
MAGNETITE VII LTD 7A CR 144A	4.9084	500,000	500,000	503,295
NOBLE HOLDING INTERNATIONAL LT	7.7500	425,000	416,781	408,000
NOBLE HOLDING INTERNATIONAL LT	6.2000	400,000	252,365	288,000
OCTAGON INVESTMENT P 1A D 144A	4.6837	335,000	336,335	334,995
ODEBRECHT DRILLING NORBE 144A	6.3500	496,925	447,917	272,066
ODEBRECHT DRILLING NORBE REGS	6.3500	214,500	188,296	117,439
ODEBRECHT OFFSHORE DRILLI 144A	6.6250	2,708,678	2,402,887	1,002,211
ODEBRECHT OFFSHORE DRILLI 144A	6.7500	826,900	766,554	305,953
PARAGON OFFSHORE 7/14 COV-LITE	0.0000	310,625	309,744	120,563
PARK AEROSPACE HOLDINGS L 144A	5.2500	1,140,000	1,140,007	1,185,600
PARK AEROSPACE HOLDINGS L 144A	5.5000	245,000	245,002	254,800
QNB FINANCE LTD REGS	2.7500	2,900,000	2,931,466	2,929,000
RACE POINT VII CLO 7A CR 144A	3.6884	300,000	300,000	300,027
SAUDI ELECTRICITY GLOBAL 144A	5.0600	700,000	700,000	699,020
SEAGATE HDD CAYMAN	4.7500	200,000	188,352	195,875
SEAGATE HDD CAYMAN 144A	4.8750	1,000,000	993,420	982,548
SENECA PARK CLO LTD 1A D 144A	4.5232	250,000	242,056	249,317
SHELF DRILLING HOLDINGS L 144A	9.5000	55,767	55,758	52,142
SOUND POINT CLO III 2A E 144A	5.7584	300,000	263,971	289,725
TRANSOCEAN INC	6.8000	130,000	106,749	106,925
TRANSOCEAN INC	7.5000	40,000	35,750	36,000
TRANSOCEAN INC	9.1000	150,000	141,433	143,250
VALE OVERSEAS LTD	4.3750	214,000	214,698	217,552
VALE OVERSEAS LTD	6.2500	660,000	726,902	717,031
VALE OVERSEAS LTD	6.8750	1,875,000	1,737,959	2,010,398
XLIT LTD	2.3000	150,000	150,837	150,950
CHILE				
BANCO SANTANDER CHILE 144A	1.9148	1,000,000	1,000,004	1,000,171
BONOS DE LA TESORERIA DE LA RE	4.5000	1,160,000,000	1,809,363	1,821,366
CELULOSA ARAUCO Y CONSTITUCION	5.0000	100,000	99,546	105,793
CENCOSUD SA 144A	5.1500	800,000	841,547	833,066
CHILE GOVERNMENT INTERNATIONAL	3.8750	300,000	316,598	316,725
COLBUN SA REGS	6.0000	125,000	125,262	135,453
CORP NACIONAL DEL COBRE D 144A	2.2500	500,000	676,106	557,540
EMPRESA DE TRANSPORTE DE 144A	5.0000	1,160,000	1,133,459	1,214,114
ENEL AMERICAS SA	4.0000	1,010,000	999,295	998,345
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	3.8750	4,050,000	3,994,094	4,033,800
COLOMBIA GOVERNMENT INTERNATIO	4.3750	900,000	906,513	954,000
COLOMBIA GOVERNMENT INTERNATIO	5.6250	211,000	235,305	229,463
COLOMBIA GOVERNMENT INTERNATIO	7.3750	450,000	547,070	574,200
COLOMBIA GOVERNMENT INTERNATIO	0.0033	4,767,000,000	2,042,532	2,088,580
COLOMBIA TELECOMUNICACION 144A	5.3750	600,000	610,658	603,750
COLOMBIAN TES	6.0000	24,935,200,000	9,931,648	8,103,614
COLOMBIAN TES	7.5000	20,942,000,000	7,435,592	7,635,742
COLOMBIAN TES	10.0000	845,800,000	336,471	350,554
COLOMBIAN TES	3.5000	18,004,763,156	6,267,030	6,358,629
ECOPETROL SA	5.8750	110,000	109,295	100,100
ECOPETROL SA	7.6250	600,000	622,591	666,000
FINANCIERA DE DESARROLLO 144A	0.0027	2,012,000,000	1,045,462	678,924
COSTA RICA				
COSTA RICA GOVERNMENT INT REGS	4.2500	3,305,000	3,077,885	3,193,456
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN REGS	5.7500	3,944,500	3,877,942	3,658,839
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT REGS	3.8500	12,720,000	701,988	586,762
DENMARK				
DANSKE BANK A/S 144A	2.0000	850,000	846,922	825,510
DANSKE BANK A/S 144A	1.6800	3,915,000	3,914,892	3,925,034
DANSKE BANK A/S REGS	2.7500	1,925,000	2,352,895	2,192,460
DANSKE BANK A/S REGS	3.8750	975,000	1,404,926	1,097,371

	Coupon	Units	Cost	Market Value
DENMARK GOVERNMENT BOND	1.5000	4,135,000	766,340	651,788
DENMARK GOVERNMENT BOND	4.0000	9,230,000	1,730,400	1,418,304
DENMARK GOVERNMENT BOND	4.5000	3,085,000	774,990	748,098
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	5.5000	4,090,000	4,106,641	4,156,463
DOMINICAN REPUBLIC INTERN 144A	6.8500	325,000	341,692	335,563
DOMINICAN REPUBLIC INTERN 144A	6.8750	1,800,000	1,910,067	1,971,000
DOMINICAN REPUBLIC INTERN 144A	7.4500	300,000	300,000	330,000
DOMINICAN REPUBLIC INTERN REGS	5.5000	355,000	347,337	360,769
DOMINICAN REPUBLIC INTERN REGS	6.8500	1,500,000	1,454,463	1,548,750
DOMINICAN REPUBLIC INTERN REGS	6.8750	2,100,000	2,251,136	2,299,500
DOMINICAN REPUBLIC INTERN REGS	7.4500	650,000	730,807	715,000
DOMINICAN REPUBLIC INTERN REGS	7.5000	100,000	110,335	110,500
DOMINICAN REPUBLIC INTERN REGS	8.6250	600,000	419,402	707,730
DOMINICAN REPUBLIC INTERN REGS	9.0400	0	0	0
EGYPT				
EGYPT GOVERNMENT INTERNAT 144A	6.1250	1,150,000	1,155,829	1,196,000
EGYPT GOVERNMENT INTERNAT 144A	7.5000	6,430,000	6,605,144	6,825,124
EGYPT GOVERNMENT INTERNAT 144A	8.5000	1,755,000	1,755,000	1,886,625
EGYPT GOVERNMENT INTERNAT REGS	5.8750	2,100,000	1,990,327	2,052,750
EL SALVADOR				
EL SALVADOR GOVERNMENT IN 144A	5.8750	500,000	516,300	446,700
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO 144A	6.6250	690,000	677,193	661,903
ETHIOPIA INTERNATIONAL BO REGS	6.6250	5,500,000	5,433,935	5,276,040
EURO CURRENCY GEOGRAPHIC				
CCP_CDS. SP UL TELEFONICA S.A	1.0000	900,000	0	3,444
CCP_CDS. SP UL TESCO PLC CME	1.0000	1,000,000	0	-23,614
CCP_CDS. SP UL VIRGIN MEDIA FI	5.0000	1,500,000	158,818	209,533
CCP_CDS. SP UL VOLKSWAGEN AKTI	1.0000	6,650,000	11,854	25,847
CCP_IFS_P EUR HICP ALL ITEMS	0.0100	4,300,000	28,355	86,072
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.1330	2,800,000	0	-95,961
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100	17,600,000	0	-49,965
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.2410	36,550,000	0	-500,816
FINLAND				
FINLAND GOVERNMENT BOND 144A	1.5000	1,900,000	2,399,494	2,219,273
FRANCE				
AIR LIQUIDE FINANCE SA 144A	2.2500	995,000	992,672	949,442
AXA SA REGS	3.3750	625,000	731,418	691,960
BANQUE FEDERATIVE DU CRED 144A	2.0000	2,900,000	2,885,402	2,881,597
BANQUE FEDERATIVE DU CRED 144A	2.5000	2,500,000	2,495,898	2,462,073
BNP PARIBAS SA	2.4000	1,000,000	999,174	1,005,837
BNP PARIBAS SA 144A	7.3750	2,000,000	2,000,003	2,055,000
BNP PARIBAS SA 144A	3.8000	1,040,000	1,036,928	1,034,931
CARREFOUR SA REGS	0.7500	900,000	940,274	948,899
CREDIT AGRICOLE SA REGS	8.1250	5,700,000	6,375,823	6,113,706
CREDIT AGRICOLE SA REGS	7.8750	800,000	857,539	813,400
CREDIT AGRICOLE SA/LONDON 144A	2.7500	1,750,000	1,747,928	1,755,672
CREDIT AGRICOLE SA/LONDON 144A	4.1250	560,000	557,240	555,541
DANONE SA 144A	2.5890	4,530,000	4,530,000	4,383,572
DANONE SA 144A	2.9470	1,025,000	1,024,179	979,857
DANONE SA REGS	0.7090	500,000	524,329	525,573
ELECTRICITE DE FRANCE SA 144A	3.6250	5,000,000	4,963,016	5,030,795
ELECTRICITE DE FRANCE SA 144A	6.5000	1,610,000	1,636,173	1,733,793
FRENCH REPUBLIC GOVERNMENT 144A	1.2500	599,000	595,480	596,402
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	335,000	360,878	357,427
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	9,784,000	10,698,904	10,510,491
FRENCH REPUBLIC GOVERNMENT REGS	0.5000	6,475,000	7,393,475	7,083,788
FRENCH REPUBLIC GOVERNMENT REGS	1.0000	6,680,000	9,189,150	7,361,575
FRENCH REPUBLIC GOVERNMENT REGS	2.5000	4,320,000	5,855,487	5,295,006
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	1,870,000	3,110,963	2,547,815
FRENCH REPUBLIC GOVERNMENT REGS	4.0000	150,000	326,934	242,638
FRENCH REPUBLIC GOVERNMENT REGS	4.7500	1,105,000	1,861,500	1,776,396
FRENCH REPUBLIC GOVERNMENT REGS	6.6250	1,000,000	1,709,470	1,295,601
LAFARGE SA	0.0000	440,000	438,900	438,214
NUMERICABLE / YPSO / ALTICE	0.0000	473,813	472,690	473,813
NUMERICABLE / YPSO 10/16 (USD)	0.0000	446,000	443,823	448,788
OBERTHUR 12/16 (USD) COV-LITE	4.1250	270,000	291,572	284,724
ORANGE SA	1.2500	575,000	609,598	621,519
RCI BANQUE SA REGS	7.3750	4,000,000	4,067,937	4,120,000
SFR GROUP SA 144A	8.0000	1,700,000	1,700,000	1,738,250
SOCIETE GENERALE SA 144A	2.5000	2,250,000	2,248,626	2,217,598
SOCIETE GENERALE SA REGS	9.3750	850,000	1,172,388	1,073,933
TOTAL CAPITAL INTERNATIONAL SA	2.7500	100,000	99,882	101,197
TOTAL SA REGS	2.6250	260,000	273,365	266,398
GERMANY				
BUNDESobligation REGS	0.0000	23,945,000	26,604,100	26,166,134
BUNDESobligation REGS	0.5000	5,446,000	6,025,898	5,973,452
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000	7,650,000	7,938,375	7,986,997
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000	2,735,000	3,212,650	3,150,850
BUNDESREPUBLIK DEUTSCHLAN REGS	2.2500	2,865,000	3,640,383	3,440,215
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	3,750,000	5,226,491	5,359,185
BUNDESREPUBLIK DEUTSCHLAN REGS	4.0000	809,000	1,350,881	1,362,552
BUNDESREPUBLIK DEUTSCHLAN REGS	4.7500	1,740,000	3,147,203	3,016,428
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5000	2,775,000	5,057,391	4,910,514

	Coupon	Units	Cost	Market Value
DEUTSCHE BANK AG 144A	4.2500	8,700,000	8,746,492	8,916,395
DEUTSCHE BANK AG REGS	1.5000	700,000	749,688	760,851
DEUTSCHE BANK AG/LONDON	1.3500	1,000,000	997,113	999,646
HEIDELBERGCEMENT AG REGS	2.2500	850,000	947,233	969,077
MAUSER 6/14 (USD) COV-LITE TL	0.0000	340,651	349,992	340,992
MAUSER 7/14 (USD) COV-LITE	0.0000	670,000	665,510	670,422
GHANA				
GHANA GOVERNMENT BOND	21.0000	7,080,000	1,746,167	1,663,582
GHANA GOVERNMENT BOND	23.0000	2,020,000	542,571	471,445
GHANA GOVERNMENT BOND	23.2300	9,550,000	2,331,702	2,261,018
GHANA GOVERNMENT BOND	26.0000	1,035,000	319,177	241,225
GHANA GOVERNMENT BOND	24.7500	21,790,000	5,739,758	5,778,256
GHANA GOVERNMENT BOND	24.0000	1,000,000	252,929	247,165
GHANA GOVERNMENT BOND	24.5000	1,975,000	526,175	504,794
GHANA GOVERNMENT BOND	19.0000	9,655,000	2,423,566	2,239,522
GHANA GOVERNMENT INTERNAT 144A	7.8750	200,000	199,242	193,690
GHANA GOVERNMENT INTERNAT 144A	8.1250	700,000	696,938	670,250
GHANA GOVERNMENT INTERNAT REGS	7.8750	2,560,000	2,506,828	2,479,232
GHANA GOVERNMENT INTERNAT REGS	8.1250	1,700,000	1,592,716	1,627,750
GREECE				
HELLENIC REPUBLIC GOVERNMENT 144A	3.3750	355,000	393,896	373,692
HELLENIC REPUBLIC GOVERNMENT 144A	4.7500	165,000	174,277	167,142
HELLENIC REPUBLIC GOVERNMENT REGS	3.0000	1,600,000	1,146,498	1,214,060
HELLENIC REPUBLIC GOVERNMENT I	3.8000	100,000,000	781,556	856,852
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	2.7500	1,500,000	1,499,555	1,502,274
CREDIT SUISSE GROUP FUNDING GU	3.4500	2,315,000	2,314,963	2,348,401
CREDIT SUISSE GROUP FUNDING GU	3.7500	2,050,000	1,997,530	2,016,755
CREDIT SUISSE GROUP FUNDING GU	3.4484	250,000	250,000	262,264
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500	1,975,000	1,975,000	1,998,937
HONDURAS GOVERNMENT INTER REGS	7.5000	725,000	781,062	796,594
HONDURAS GOVERNMENT INTER REGS	8.7500	2,365,000	2,604,634	2,679,143
HUNGARY				
HUNGARY GOVERNMENT BOND	5.5000	640,000,000	2,791,352	2,602,418
HUNGARY GOVERNMENT BOND	6.0000	501,100,000	2,128,404	2,099,065
HUNGARY GOVERNMENT INTERNATION	5.3750	4,726,000	5,175,684	5,242,243
HUNGARY GOVERNMENT INTERNATION	5.7500	1,400,000	1,479,738	1,582,000
HUNGARY GOVERNMENT INTERNATION	7.6250	600,000	627,461	870,684
MAGYAR EXPORT-IMPORT BANK 144A	4.0000	570,000	567,739	582,572
INDIA				
EXPORT-IMPORT BANK OF IND 144A	3.3750	2,500,000	2,498,419	2,387,795
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	4.1250	360,000	358,468	369,194
INDONESIA GOVERNMENT INTE 144A	4.7500	3,530,000	3,518,549	3,758,896
INDONESIA GOVERNMENT INTE 144A	5.8750	1,950,000	1,941,932	2,211,321
INDONESIA GOVERNMENT INTE REGS	3.3750	500,000	486,919	499,362
INDONESIA GOVERNMENT INTE REGS	3.7500	200,000	199,408	204,014
INDONESIA GOVERNMENT INTE REGS	4.1250	530,000	528,348	543,536
INDONESIA GOVERNMENT INTE REGS	4.7500	1,375,000	1,478,763	1,464,159
INDONESIA GOVERNMENT INTE REGS	4.8750	5,065,000	5,245,620	5,412,378
INDONESIA TREASURY BOND	8.2500	34,990,000,000	2,572,033	2,757,079
INDONESIA TREASURY BOND	8.3750	300,791,000,000	24,093,182	23,909,965
IRAQ				
IRAQ INTERNATIONAL BOND REGS	5.8000	2,605,000	1,945,479	2,296,933
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	2.7500	450,000	450,000	450,590
AERCAP IRELAND CAPITAL DAC / A	3.9500	3,300,000	3,294,539	3,389,057
AERCAP IRELAND CAPITAL DAC / A	4.5000	320,000	318,493	335,442
AERCAP IRELAND CAPITAL DAC / A	4.6250	1,450,000	1,450,014	1,532,379
ARDAGH PACKAGING FINANCE 144A	4.2500	1,015,000	1,015,001	1,025,150
ARDAGH PACKAGING FINANCE 144A	6.0000	670,000	672,002	690,100
ARDAGH PACKAGING FINANCE 144A	6.7500	300,000	292,707	310,320
BANK OF IRELAND MORTGAGE REGS	1.7500	1,655,000	2,300,082	1,837,035
ENDO DAC / ENDO FINANCE L 144A	6.0000	5,550,000	5,136,397	4,805,625
FCA BANK SPA/IRELAND REGS	1.3750	655,000	706,546	712,403
FLY LEASING 8/12 TLB	0.0000	317,988	315,788	318,783
GE CAPITAL INTERNATIONAL FUNDI	2.3420	5,941,000	5,734,739	5,966,701
GE CAPITAL INTERNATIONAL FUNDI	3.3730	1,641,000	1,592,684	1,684,088
GE CAPITAL INTERNATIONAL FUNDI	4.4180	1,163,000	964,193	1,228,075
IRELAND GOVERNMENT BOND	4.5000	1,000,000	1,343,742	1,149,627
IRELAND GOVERNMENT BOND REGS	0.8000	1,780,000	1,978,089	1,974,158
IRELAND GOVERNMENT BOND REGS	3.4000	200,000	281,913	255,954
NOVATEK OAO VIA NOVATEK F 144A	6.6040	200,000	200,489	219,516
SHIRE ACQUISITIONS INVESTMENTS	1.9000	2,900,000	2,898,052	2,879,100
SHIRE ACQUISITIONS INVESTMENTS	2.4000	11,555,000	11,518,752	11,299,796
SHIRE ACQUISITIONS INVESTMENTS	3.2000	1,200,000	1,198,637	1,142,669
VIMPEL COMMUNICATIONS VIA 144A	7.7480	150,000	156,434	169,694
VNESHECONOMBANK VIA VEB F 144A	6.9020	385,000	385,020	422,417
WILLIS TOWERS WATSON PLC	5.7500	724,000	758,100	795,525
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	4.2500	3,500,000	1,006,091	1,125,919
ISRAEL GOVERNMENT BOND - FIXED	5.5000	4,500,000	1,725,452	1,715,094
ITALY				
AUTOSTRADA PER L'ITALIA S REGS	1.7500	675,000	722,138	736,928

	Coupon	Units	Cost	Market Value
ENI SPA REGS	1.1250	470,000	459,870	470,657
ENI SPA REGS	1.5000	255,000	267,981	274,254
INTESA SANPAOLO SPA	3.8750	1,323,000	1,327,644	1,346,985
INTESA SANPAOLO SPA 144A	5.0170	1,000,000	979,887	940,731
INTESA SANPAOLO SPA 144A	5.7100	2,325,000	2,325,000	2,253,146
ITALY BUONI POLIENNALI DE 144A	1.6500	440,000	503,802	420,059
ITALY BUONI POLIENNALI DE 144A	3.5000	7,400,000	9,591,500	8,763,455
ITALY BUONI POLIENNALI DE 144A	4.7500	1,805,000	2,638,364	2,438,748
ITALY BUONI POLIENNALI DE REGS	4.0000	405,000	502,128	501,049
ITALY BUONI POLIENNALI DE REGS	4.5000	850,000	913,079	1,084,317
ITALY BUONI POLIENNALI DE REGS	2.1000	2,986,088	3,555,523	3,507,449
ITALY BUONI POLIENNALI DEL TES	0.7000	1,845,000	2,029,700	1,990,953
ITALY BUONI POLIENNALI DEL TES	1.5000	7,915,000	9,857,203	8,449,313
ITALY BUONI POLIENNALI DEL TES	3.7500	3,655,000	5,173,838	4,434,837
ITALY BUONI POLIENNALI DEL TES	4.0000	2,890,000	3,939,755	3,458,362
ITALY BUONI POLIENNALI DEL TES	0.4500	4,906,000	5,251,428	5,202,747
TELECOM ITALIA SPA/MILANO 144A	5.3030	2,435,000	2,434,848	2,462,394
TELECOM ITALIA SPA/MILANO REGS	7.3750	2,700,000	4,612,442	3,514,559
JAMAICA				
JAMAICA GOVERNMENT INTERNATION	8.0000	1,350,000	1,537,923	1,546,601
JAPAN				
BANK OF TOKYO-MITSUBISHI 144A	2.7500	3,700,000	3,698,070	3,725,438
CCP_IRS R JP0006M P 1.00%	0.0334	1,268,800,000	21,689	-434,377
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0100	155,000,000	0	-150,696
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0216	60,000,000	0	-94,619
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0271	1,140,000,000	0	-32,121
MITSUBISHI UFJ FINANCIAL GROUP	2.9500	1,900,000	1,931,340	1,917,123
MITSUBISHI UFJ FINANCIAL GROUP	2.9980	4,575,000	4,575,000	4,604,884
MITSUBISHI UFJ FINANCIAL GROUP	2.9346	1,100,000	1,100,000	1,137,484
MITSUBISHI UFJ FINANCIAL GROUP	2.1796	1,700,000	1,700,000	1,716,203
MITSUBISHI UFJ TRUST & BA 144A	2.6500	1,000,000	1,020,956	1,003,551
MIZUHO FINANCIAL GROUP IN 144A	2.6320	2,200,000	2,200,000	2,183,238
MIZUHO FINANCIAL GROUP INC	2.9530	695,000	695,000	695,249
NIPPON LIFE INSURANCE CO 144A	5.0000	700,000	700,000	740,250
SOFTBANK GROUP CORP 144A	4.5000	850,000	846,773	874,438
SUMITOMO MITSUI BANKING CORP	2.4500	785,000	786,821	790,917
SUMITOMO MITSUI BANKING CORP	2.6500	2,200,000	2,199,792	2,213,950
SUMITOMO MITSUI BANKING CORP	1.7620	250,000	250,000	249,084
SUMITOMO MITSUI BANKING CORP	1.9660	575,000	575,000	575,147
SUMITOMO MITSUI FINANCIAL GROU	2.9340	700,000	700,000	705,872
SUMITOMO MITSUI FINANCIAL GROU	2.0580	1,300,000	1,287,209	1,265,472
SUMITOMO MITSUI FINANCIAL GROU	2.7862	1,000,000	1,000,000	1,032,141
SUMITOMO MITSUI FINANCIAL GROU	2.8460	400,000	400,000	400,668
SUMITOMO MITSUI TRUST BAN 144A	1.6100	400,000	400,000	400,608
SUMITOMO TR & BKG NT BRH C/D	1.4046	750,000	749,991	750,259
JERSEY C I				
ASTON MARTIN CAPITAL HOLD 144A	6.5000	200,000	200,000	200,000
DELPHI AUTOMOTIVE PLC	3.1500	1,300,000	1,297,917	1,326,234
PETROFAC LTD 144A	3.4000	1,715,000	1,685,120	1,731,265
UBS GROUP FUNDING JERSEY 144A	2.9500	1,410,000	1,408,285	1,419,396
UBS GROUP FUNDING JERSEY 144A	4.1250	400,000	399,347	406,768
UBS GROUP FUNDING JERSEY REGS	1.5000	1,350,000	1,440,899	1,457,793
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	5.7500	1,615,000	1,607,435	1,582,700
JORDAN GOVERNMENT INTERNA 144A	6.1250	500,000	504,434	510,580
KAZAKHSTAN				
HALYK SAVINGS BANK OF KAZ 144A	7.2500	205,000	203,681	222,681
KAZAKHSTAN GOVERNMENT INT 144A	5.1250	950,000	944,881	1,031,890
KAZAKHSTAN GOVERNMENT INT 144A	6.5000	950,000	941,454	1,125,579
KENYA				
KENYA GOVERNMENT INTERNAT 144A	6.8750	3,150,000	3,254,158	3,134,628
KENYA GOVERNMENT INTERNAT REGS	6.8750	5,960,000	6,137,873	5,930,915
KUWAIT				
KUWAIT INTERNATIONAL GOVE 144A	3.5000	4,725,000	4,679,104	4,778,156
LUXEMBOURG				
ACTAVIS FUNDING SCS	2.3500	4,100,000	4,099,351	4,117,876
ACTAVIS FUNDING SCS	2.4500	1,265,000	1,263,364	1,272,372
ACTAVIS FUNDING SCS	3.0000	755,000	753,552	767,886
ACTAVIS FUNDING SCS	3.4500	5,132,000	5,158,689	5,240,172
ACTAVIS FUNDING SCS	3.8500	263,000	260,812	268,220
ACTAVIS FUNDING SCS	4.5500	2,260,000	2,194,795	2,266,143
ACTAVIS FUNDING SCS	4.7500	350,000	348,602	351,498
ALTICE FINANCING SA 144A	6.5000	885,000	899,569	927,471
ALTICE FINANCING SA 144A	7.5000	260,000	260,093	276,250
ALTICE LUXEMBOURG SA 144A	7.7500	475,000	496,062	504,094
ARCELORMITTAL	6.1250	1,580,000	1,591,901	1,753,800
ARD FINANCE SA 144A	7.1250	760,000	752,660	782,800
AVOLON 1/17 TLB2	0.0000	505,000	502,868	511,525
CAMELOT FINANCE SA 144A	7.8750	355,000	359,752	373,638
COVIDIEN INTERNATIONAL FINANCE	4.2000	1,100,000	1,098,932	1,169,911
DANA FINANCING LUXEMBOURG 144A	5.7500	2,135,000	2,153,000	2,153,681
ENDO PHARMACEUTICALS 6/15 TLB	0.0000	722,700	721,279	721,594
EUROPEAN FINANCIAL STABIL REGS	0.4000	3,375,000	3,542,064	3,513,965
FORMULA ONE 8/14 (USD)	0.0000	1,409,355	1,412,196	1,407,945
FORMULA ONE 8/14 (USD) COV-LIT	0.0000	423,500	420,872	426,147

	Coupon	Units	Cost	Market Value
GAZPROM NEFT OAO VIA GPN REGS	4.3750	1,200,000	1,058,792	1,211,405
GAZPROM OAO VIA GAZ CAPIT 144A	9.2500	1,500,000	1,640,824	1,682,700
GAZPROM OAO VIA GAZ CAPIT REGS	6.5100	300,000	312,132	331,929
GAZPROM OAO VIA GAZ CAPIT REGS	9.2500	1,200,000	1,224,056	1,346,160
HOLCIM FINANCE LUXEMBOURG REGS	1.3750	220,000	233,629	240,955
INTELSAT JACKSON HOLDINGS 144A	8.0000	1,275,000	1,279,673	1,351,500
JBS USA 1/17 TLB	0.0000	760,000	760,000	762,379
MALLINCKRODT INTERNATIONA 144A	4.8750	515,000	485,822	515,644
MALLINCKRODT INTERNATIONA 144A	5.7500	3,825,000	3,712,625	3,769,538
MEDTRONIC GLOBAL HOLDINGS SCA	1.7000	415,000	414,695	414,889
NIELSEN CO LUXEMBOURG SAR 144A	5.0000	660,000	660,001	657,525
PENTAIR FINANCE SA	2.9000	2,750,000	2,748,959	2,777,786
PROLOGIS INTERNATIONAL FU 144A	4.8750	5,300,000	5,282,525	5,519,394
QGOG CONSTELLATION SA 144A	6.2500	200,000	190,754	124,000
ROSNEFT FINANCE SA 144A	7.8750	800,000	812,786	838,976
SS&C TECHNOLOGIES 2/17 TLB2	0.0000	48,505	48,322	48,717
TYCO ELECTRONICS GROUP SA	2.3750	1,680,000	1,679,650	1,694,952
TYCO ELECTRONICS GROUP SA	3.7000	315,000	314,314	321,873
TYCO ELECTRONICS GROUP SA	6.5500	300,000	305,553	307,293
WIND ACQUISITION FINANCE 144A	4.7500	270,000	262,572	274,388
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.4180	3,315,000	907,951	730,354
MALAYSIA GOVERNMENT BOND	3.6590	1,779,000	421,682	400,914
MALAYSIA GOVERNMENT BOND	3.7950	31,300,000	7,317,956	7,014,255
MALAYSIA GOVERNMENT BOND	3.8000	9,500,000	2,449,263	2,117,494
MALAYSIA GOVERNMENT BOND	3.9000	10,000,000	2,225,927	2,213,196
MALAYSIA GOVERNMENT BOND	3.9550	3,880,000	1,038,019	861,631
MALAYSIA GOVERNMENT BOND	4.1810	7,700,000	2,088,637	1,745,872
MALAYSIA GOVERNMENT BOND	5.7340	4,385,000	1,403,965	1,036,725
MALAYSIA GOVERNMENT BOND	4.0480	1,625,000	422,498	370,373
MALAYSIA GOVERNMENT BOND	4.2540	9,400,000	2,283,909	2,021,547
MALAYSIA GOVERNMENT BOND	4.4980	5,100,000	1,326,007	1,152,662
MALAYSIA GOVERNMENT BOND	4.2400	960,000	214,062	218,559
MALAYSIA GOVERNMENT BOND	3.5800	7,874,000	1,732,470	1,782,703
MALAYSIA GOVERNMENT INVESTMENT	3.9900	3,800,000	862,457	850,404
MALAYSIA GOVERNMENT INVESTMENT	4.4440	2,000,000	568,539	458,950
MALAYSIA GOVERNMENT INVESTMENT	4.7860	39,975,000	10,402,593	9,032,878
MALAYSIA GOVERNMENT INVESTMENT	4.0700	9,300,000	2,258,552	2,070,320
MARSHALL ISLANDS				
OCEAN RIG 7/14 TLB	0.0000	287,625	285,844	259,101
MEXICO				
ALFA SAB DE CV 144A	5.2500	700,000	730,852	735,000
AMERICA MOVIL SAB DE CV	3.1250	750,000	752,502	755,660
AMERICA MOVIL SAB DE CV	5.0000	710,000	721,009	761,030
BBVA BANCOMER SA/TEXAS 144A	6.5000	700,000	718,488	766,500
CCP IRS P MXN TIE 0BP R 5.840%	5.8400	36,600,000	5,580	-102,063
CCP IRS P TI28D R 5.610% CME	5.6100	139,900,000	1,807	-438,462
CCP IRS P TIE28D 43BPS R5 630%	5.6300	500,000	203	-1,638
CCP_IRS_P MXN-TIIE-BANXICO 28	5.7375	54,800,000	0	-223,121
CCP_IRS_P MXN-TIIE-BANXICO 28	5.7400	47,700,000	0	-193,825
CCP_IRS_P MXN-TIIE-BANXICO 28	6.1900	50,100,000	10,092	-436,261
CCP_IRS_P MXN-TIIE-BANXICO 28	6.7500	13,400,000	0	-11,809
CCP_IRS_P MXN-TIIE-BANXICO 28	5.9250	2,500,000	0	-9,330
CCP_IRS_P MXN-TIIE-BANXICO 28	5.9350	2,500,000	0	-9,259
CEMEX SAB DE CV 144A	6.1250	200,000	199,999	213,440
COCA-COLA FEMSA SAB DE CV	4.6250	1,000,000	1,010,465	1,054,897
COMISION FEDERAL DE ELECT 144A	4.7500	200,000	199,749	200,500
COMISION FEDERAL DE ELECT 144A	6.1250	1,950,000	1,933,715	2,003,625
COMISION FEDERAL DE ELECT REGS	4.8750	300,000	312,556	314,625
COMISION FEDERAL DE ELECTRICID	7.3500	32,790,000	2,048,564	1,583,506
FERMACA ENTERPRISES S DE 144A	6.3750	1,055,056	1,054,969	1,081,432
GRUPO BIMBO SAB DE CV 144A	4.8750	595,000	584,779	561,371
GRUPO KUO SAB DE CV 144A	6.2500	600,000	621,572	621,000
GRUPO TELEVISIA SAB	7.2500	2,000,000	167,145	80,450
MEXICAN BONOS	5.7500	56,095,900	2,552,385	2,726,172
MEXICAN BONOS	6.5000	393,000,000	21,056,498	20,588,710
MEXICAN BONOS	7.5000	89,780,000	4,186,210	4,899,821
MEXICAN BONOS	8.0000	9,397,300	756,157	515,221
MEXICAN BONOS	10.0000	163,804,600	14,586,261	10,586,376
MEXICAN UDIBONOS	2.5000	25,754,108	2,028,242	1,335,605
MEXICAN UDIBONOS	4.0000	100,786,581	6,537,353	5,522,066
MEXICHEM SAB DE CV 144A	4.8750	500,000	502,105	527,500
MEXICO GENERADORA DE ENER 144A	5.5000	1,322,346	1,323,845	1,319,040
MEXICO GOVERNMENT INTERNATIONA	3.6250	3,466,000	3,597,753	3,564,781
MEXICO GOVERNMENT INTERNATIONA	4.1250	2,500,000	2,507,354	2,570,000
MEXICO GOVERNMENT INTERNATIONA	4.1500	8,037,000	8,010,983	8,173,629
MEXICO GOVERNMENT INTERNATIONA	4.3500	3,040,000	2,799,399	2,796,800
MEXICO GOVERNMENT INTERNATIONA	4.6000	4,950,000	5,277,040	4,739,625
MEXICO GOVERNMENT INTERNATIONA	4.7500	1,495,000	1,531,581	1,453,888
MEXICO GOVERNMENT INTERNATIONA	5.1250	600,000	632,621	648,600
MEXICO GOVERNMENT INTERNATIONA	6.0500	422,000	492,042	482,135
MEXICO GOVERNMENT INTERNATIONA	6.7500	791,000	847,009	988,212
MINERA Y METALURGICA DEL 144A	2.8750	1,500,000	1,514,602	1,513,644
PETROLEOS MEXICANOS	3.5000	4,595,000	4,280,281	4,449,406
PETROLEOS MEXICANOS	4.6250	1,000,000	1,009,996	1,005,750

	Coupon	Units	Cost	Market Value
PETROLEOS MEXICANOS	4.8750	3,107,000	3,017,002	3,134,963
PETROLEOS MEXICANOS	5.5000	4,220,000	4,419,505	4,466,870
PETROLEOS MEXICANOS	5.6250	5,501,000	4,855,207	4,918,444
PETROLEOS MEXICANOS	6.3750	3,903,000	3,916,991	4,187,159
PETROLEOS MEXICANOS	6.6250	625,000	685,432	643,813
PETROLEOS MEXICANOS	6.7500	170,000	170,020	172,448
PETROLEOS MEXICANOS	6.8750	4,145,000	4,275,264	4,600,950
PETROLEOS MEXICANOS	7.4700	10,000,000	481,969	461,159
PETROLEOS MEXICANOS	8.0000	3,500,000	3,821,783	3,861,200
PETROLEOS MEXICANOS 144A	5.3750	1,225,000	1,218,449	1,283,188
PETROLEOS MEXICANOS 144A	6.5000	300,000	310,006	322,725
PETROLEOS MEXICANOS 144A	0.3789	120,150,000	6,488,163	5,642,552
RED DE CARRETERAS DE OCCI 144A	9.0000	7,860,000	637,503	392,912
SIGMA ALIMENTOS SA DE CV 144A	6.8750	600,000	630,079	666,000
MOROCCO				
MOROCCO GOVERNMENT INTERN REGS	4.2500	2,150,000	2,134,743	2,225,336
MOROCCO GOVERNMENT INTERN REGS	5.5000	1,350,000	1,239,583	1,441,125
NETHERLANDS				
ABN AMRO BANK NV 144A	4.7500	1,400,000	1,397,762	1,439,346
ABN AMRO BANK NV REGS	2.8750	1,375,000	1,590,516	1,546,810
ACHMEA BANK NV REGS	2.7500	395,000	551,232	460,451
ALCOA NEDERLAND HOLDING B 144A	6.7500	2,575,000	2,631,870	2,761,688
ALCOA NEDERLAND HOLDING B 144A	7.0000	490,000	489,917	534,100
ATOTECH 1/17 COV-LITE TLB1	0.0000	125,000	124,807	125,235
CONSTELLIUM NV 144A	7.8750	430,000	430,002	459,025
COOPERATIEVE RABOBANK UA	3.9500	5,600,000	5,675,413	5,746,894
COOPERATIEVE RABOBANK UA	4.6250	500,000	517,684	527,083
COOPERATIEVE RABOBANK UA	5.2500	250,000	248,904	269,742
COOPERATIEVE RABOBANK UA REGS	4.6250	2,069,000	2,830,496	2,865,202
CRH FUNDING BV REGS	1.8750	400,000	456,284	453,713
DEMETER INVESTMENTS BV FO REGS	5.7500	825,000	825,222	857,660
EMF-NL PRIME 2008 APRX A2 REGS	0.4680	1,490,811	1,423,305	1,385,455
ENEL FINANCE INTERNATIONAL NV	1.9660	800,000	887,561	896,230
EUROSAIL-NL 2007-2 NL2X A REGS	1.1680	930,839	1,050,128	983,411
FIAT CHRYSLER AUTOMOBILES NV	5.2500	2,300,000	2,265,829	2,365,550
GAS NATURAL FENOSA FINANC REGS	1.3750	700,000	729,519	739,064
IBERDROLA INTERNATIONAL B REGS	1.1250	500,000	525,296	526,772
ING BANK NV 144A	2.0500	3,000,000	2,996,750	2,921,334
ING BANK NV REGS	4.1250	3,750,000	3,825,203	3,824,625
ING GROEP NV	3.1500	1,560,000	1,556,994	1,563,636
ING GROEP NV	3.9500	395,000	394,483	395,935
INNOGY FINANCE BV REGS	3.0000	800,000	1,013,425	978,349
KONINKLIJKE KPN NV REGS	0.6250	900,000	918,512	916,909
LEASEPLAN CORP NV 144A	3.0000	5,700,000	5,726,341	5,732,399
MAJAPAHIT HOLDING BV 144A	7.2500	100,000	100,560	101,050
MAJAPAHIT HOLDING BV 144A	8.0000	1,000,000	1,056,061	1,122,500
MARFRIG HOLDINGS EUROPE B 144A	6.8750	750,000	750,000	770,625
MARFRIG HOLDINGS EUROPE B 144A	8.0000	1,750,000	1,774,312	1,828,400
MONDELEZ INTERNATIONAL HO 144A	1.6490	6,260,000	6,260,000	6,285,879
MYLAN NV	2.5000	235,000	234,808	236,074
MYLAN NV	3.9500	2,555,000	2,560,262	2,500,895
MYLAN NV	4.0000	155,000	155,965	158,998
NETHERLANDS GOVERNMENT BO 144A	0.2500	953,000	1,002,499	1,015,521
NETHERLANDS GOVERNMENT BO 144A	1.2500	2,450,000	3,292,616	2,711,095
NETHERLANDS GOVERNMENT BO 144A	2.0000	2,005,000	2,592,140	2,440,060
NETHERLANDS GOVERNMENT BO 144A	3.7500	630,000	1,058,428	1,066,629
NETHERLANDS GOVERNMENT BO 144A	4.0000	470,000	704,416	780,575
NETHERLANDS GOVERNMENT BOND	0.2500	875,000	975,674	958,687
NN GROUP NV REGS	4.6250	500,000	587,240	572,948
NXP BV / NXP FUNDING LLC 144A	3.8750	1,400,000	1,400,028	1,431,500
NXP BV / NXP FUNDING LLC 144A	4.6250	1,700,000	1,753,494	1,797,750
PETROBRAS GLOBAL FINANCE BV	4.2500	625,000	658,240	686,574
PETROBRAS GLOBAL FINANCE BV	4.3750	4,968,000	4,400,817	4,707,180
PETROBRAS GLOBAL FINANCE BV	5.3750	1,600,000	1,500,547	1,642,400
PETROBRAS GLOBAL FINANCE BV	5.8750	200,000	215,589	237,608
PETROBRAS GLOBAL FINANCE BV	6.1250	9,460,000	9,460,000	9,928,270
PETROBRAS GLOBAL FINANCE BV	6.2500	205,000	202,094	210,228
PETROBRAS GLOBAL FINANCE BV	6.8500	2,385,000	1,540,222	2,125,631
PETROBRAS GLOBAL FINANCE BV	8.3750	4,494,000	4,523,383	5,075,973
PETROBRAS GLOBAL FINANCE BV	8.7500	3,100,000	3,283,412	3,588,250
SENSATA TECHNOLOGIES BV 144A	5.0000	460,000	465,485	463,450
SENSATA TECHNOLOGIES BV 144A	5.6250	230,000	232,943	239,775
SHELL INTERNATIONAL FINANCE BV	1.8750	800,000	796,387	783,494
SHELL INTERNATIONAL FINANCE BV	2.1250	4,750,000	4,749,282	4,750,095
SHELL INTERNATIONAL FINANCE BV	2.2500	1,865,000	1,853,714	1,814,996
SHELL INTERNATIONAL FINANCE BV	1.4696	6,320,000	6,320,000	6,343,194
SIEMENS FINANCIERINGSMAAT 144A	3.4000	600,000	599,396	605,323
SIEMENS FINANCIERINGSMAAT 144A	4.2000	2,695,000	2,690,761	2,733,482
TEVA PHARMACEUTICAL FINANCE NE	1.7000	215,000	214,985	212,549
TEVA PHARMACEUTICAL FINANCE NE	2.2000	4,575,000	4,565,635	4,415,150
TEVA PHARMACEUTICAL FINANCE NE	2.8000	2,700,000	2,517,330	2,564,484
VONOVIA FINANCE BV 144A	5.0000	2,900,000	2,979,804	3,069,140
VTR FINANCE BV 144A	6.8750	1,515,000	1,522,700	1,575,600
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BO REGS	2.7500	1,268,000	933,734	864,177

	Coupon	Units	Cost	Market Value
NEW ZEALAND GOVERNMENT BO REGS	6.0000	40,513,000	32,690,840	32,177,908
NIGERIA				
NIGERIA GOVERNMENT INTERN REGS	6.3750	625,000	625,785	634,375
NIGERIA GOVERNMENT INTERN REGS	6.7500	605,000	626,413	631,499
NORWAY				
KOMMUNALBANKEN AS 144A	1.0000	2,376,000	2,372,924	2,367,579
NORWAY GOVERNMENT BOND 144A	2.0000	6,245,000	768,856	761,752
NORWAY GOVERNMENT BOND 144A	3.7500	24,210,000	3,191,498	3,139,641
STATOIL ASA	2.7500	425,000	423,159	428,856
STATOIL ASA	2.9000	1,200,000	1,199,838	1,228,342
PAKISTAN				
PAKISTAN GOVERNMENT INTER 144A	8.2500	245,000	247,341	273,494
PAKISTAN GOVERNMENT INTER REGS	8.2500	4,200,000	4,463,005	4,674,986
THIRD PAKISTAN INTERNATIO 144A	5.5000	2,835,000	2,837,578	2,905,892
PANAMA				
ENA NORTE TRUST 144A	4.9500	593,992	594,021	611,812
PANAMA GOVERNMENT INTERNATIONA	6.7000	150,000	179,640	189,000
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	4.7000	595,000	595,000	602,438
PARAGUAY GOVERNMENT INTER 144A	5.0000	1,775,000	1,774,996	1,852,656
PARAGUAY GOVERNMENT INTER REGS	5.0000	1,200,000	1,244,670	1,252,500
PERU				
BBVA BANCO CONTINENTAL SA 144A	3.2500	1,055,000	1,053,688	1,068,399
PERUVIAN GOVERNMENT INTER 144A	1.7568	3,760,000	1,217,660	1,183,849
PERUVIAN GOVERNMENT INTER 144A	2.1421	6,475,000	2,068,180	2,136,393
PERUVIAN GOVERNMENT INTERNATIO	2.7500	1,180,000	1,304,904	1,386,067
PERUVIAN GOVERNMENT INTERNATIO	6.5500	300,000	388,152	387,375
PERUVIAN GOVERNMENT INTERNATIO	8.7500	274,000	314,606	414,425
TRANSPORTADORA DE GAS DEL 144A	4.2500	600,000	600,000	604,500
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	3.7000	630,000	630,002	622,417
PHILIPPINE GOVERNMENT INTERNAT	4.2000	3,500,000	3,927,023	3,788,680
PHILIPPINE GOVERNMENT INTERNAT	7.7500	683,000	934,092	973,221
PHILIPPINE GOVERNMENT INTERNAT	9.5000	720,000	1,133,785	1,137,654
PHILIPPINE GOVERNMENT INTERNAT	0.1251	25,000,000	606,857	553,064
PHILIPPINE GOVERNMENT INTERNAT	0.0991	44,000,000	1,010,402	890,085
PHILIPPINE GOVERNMENT INTERNAT	0.0781	72,000,000	1,556,068	1,390,493
POLAND				
REPUBLIC OF POLAND GOVERN REGS	1.5000	1,625,000	1,806,772	1,798,849
REPUBLIC OF POLAND GOVERNMENT	2.5000	27,950,000	7,114,947	6,561,490
REPUBLIC OF POLAND GOVERNMENT	3.2500	5,370,000	2,274,826	2,203,013
REPUBLIC OF POLAND GOVERNMENT	4.0000	5,500,000	1,489,623	1,463,446
REPUBLIC OF POLAND GOVERNMENT	5.7500	52,405,000	15,563,448	15,076,217
PORTUGAL				
NOVO BANCO SA	5.0000	900,000	1,186,308	881,158
NOVO BANCO SA REGS	5.0000	500,000	659,980	490,141
QATAR				
QATAR GOVERNMENT INTERNAT 144A	5.2500	100,000	100,473	107,615
QATAR GOVERNMENT INTERNAT REGS	3.2500	725,000	711,081	720,469
QATARI DIAR FINANCE CO 144A	5.0000	900,000	909,882	969,120
RAS LAFFAN LIQUEFIED NATU REGS	5.2980	904,560	889,154	950,186
ROMANIA				
ROMANIA GOVERNMENT BOND	3.2500	5,500,000	1,383,343	1,325,781
ROMANIAN GOVERNMENT INTER REGS	2.8750	650,000	708,326	713,172
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.2000	267,200,000	8,676,860	4,637,988
RUSSIAN FEDERAL BOND - OFZ	7.0000	767,000,000	11,430,260	13,106,082
RUSSIAN FEDERAL BOND - OFZ	7.5000	790,000,000	11,509,591	13,838,275
RUSSIAN FEDERAL BOND - OFZ	7.6000	84,920,000	1,494,315	1,494,415
SAUDI ARABIA				
SAUDI GOVERNMENT INTERNAT 144A	2.3750	2,525,000	2,501,966	2,480,813
SAUDI GOVERNMENT INTERNAT 144A	3.2500	3,900,000	3,850,365	3,790,800
SINGAPORE				
FLEX LTD	4.7500	810,000	804,600	850,573
FLEX LTD	5.0000	100,000	107,015	106,828
SINGAPORE GOVERNMENT BOND	2.7500	620,000	482,272	468,339
SINGAPORE GOVERNMENT BOND	3.5000	575,000	447,624	456,967
TEMASEK FINANCIAL I LTD REGS	2.3750	1,250,000	1,239,217	1,228,766
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	405,000	603,013	524,233
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250	170,000	207,523	207,305
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	4.3000	750,000	704,109	703,944
REPUBLIC OF SOUTH AFRICA GOVER	4.6650	2,000,000	2,065,406	2,023,200
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	400,000	398,780	425,500
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	247,030,000	17,955,696	13,006,669
REPUBLIC OF SOUTH AFRICA GOVER	6.7500	32,800,000	2,321,669	2,351,987
REPUBLIC OF SOUTH AFRICA GOVER	7.2500	10,260,000	631,081	755,225
REPUBLIC OF SOUTH AFRICA GOVER	7.7500	153,105,000	14,060,327	11,127,352
REPUBLIC OF SOUTH AFRICA GOVER	8.0000	2,505,000	211,759	169,502
REPUBLIC OF SOUTH AFRICA GOVER	8.2500	2,415,000	173,214	180,603
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	35,000,000	2,032,204	2,360,958
REPUBLIC OF SOUTH AFRICA GOVER	10.5000	78,700,000	6,468,761	6,489,687
SOUTH KOREA				

	Coupon	Units	Cost	Market Value
EXPORT-IMPORT BANK OF KOREA	4.0000	1,800,000	1,774,725	1,882,525
KOREA DEVELOPMENT BANK/THE	3.0000	1,500,000	1,488,386	1,513,791
KOREA HYDRO & NUCLEAR POW 144A	2.8750	2,000,000	1,996,236	2,023,626
KOREA INTERNATIONAL BOND	7.1250	1,020,000	1,130,878	1,127,406
KOREA TREASURY BOND	1.5000	2,402,940,000	2,038,279	2,025,497
KOREA TREASURY BOND	2.0000	1,080,890,000	908,602	974,803
KOREA TREASURY BOND	2.7500	2,425,820,000	2,336,206	2,236,376
KOREA TREASURY BOND	3.0000	1,125,440,000	1,079,185	1,068,584
KOREA TREASURY BOND	3.2500	4,177,240,000	3,547,867	3,824,890
KOREA TREASURY BOND	3.7500	1,606,050,000	1,720,515	1,724,594
KOREA TREASURY BOND	4.0000	848,370,000	833,386	919,425
KOREA TREASURY BOND	4.2500	1,831,380,000	1,660,021	1,797,375
KOREA TREASURY BOND	5.5000	482,090,000	585,631	568,613
SPAIN				
BBVA INTERNATIONAL PREFERRED S	5.9190	840,000	850,454	840,420
SAM FINANCE 11/13 (USD)	0.0000	322,229	321,372	324,849
SPAIN GOVERNMENT BOND	0.7500	2,534,000	2,776,254	2,770,307
SPAIN GOVERNMENT BOND	1.4000	4,615,000	5,251,329	5,143,640
SPAIN GOVERNMENT BOND	6.0000	873,000	1,344,042	1,345,580
SPAIN GOVERNMENT BOND	0.4000	1,355,000	1,443,849	1,443,009
SPAIN GOVERNMENT BOND 144A	1.5000	3,625,000	3,745,662	3,821,296
SPAIN GOVERNMENT BOND 144A	2.1500	3,700,000	4,443,767	4,188,891
SPAIN GOVERNMENT BOND 144A	2.7500	391,000	513,142	465,504
SPAIN GOVERNMENT BOND 144A	2.9000	575,000	660,294	614,079
SPAIN GOVERNMENT BOND 144A	4.2000	875,000	1,242,980	1,183,765
SPAIN GOVERNMENT BOND 144A	4.7000	545,000	789,197	789,199
SPAIN GOVERNMENT BOND 144A	1.3000	1,896,000	1,942,092	1,983,242
TELEFONICA EMISIONES SAU	3.1920	2,500,000	2,536,353	2,532,490
TELEFONICA EMISIONES SAU	4.1030	4,015,000	4,015,000	4,043,334
TELEFONICA EMISIONES SAU REGS	3.9610	2,100,000	2,511,380	2,556,244
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	6.0000	1,650,000	1,702,380	1,707,696
SRI LANKA GOVERNMENT INTE REGS	6.8500	225,000	229,720	232,723
SRI LANKA GOVERNMENT INTE REGS	6.8250	3,875,000	3,950,183	4,005,247
SUPRANATIONAL GEOGRAPHIC FOCUS				
EUROPEAN INVESTMENT BANK	1.2500	1,960,000	1,966,496	1,959,387
EUROPEAN INVESTMENT BANK	0.1250	3,050,000	3,197,955	3,205,229
INTERNATIONAL BANK FOR RECONST	1.8750	1,000,000	999,139	1,005,112
SWEDEN				
NORDEA BANK AB 144A	6.1250	3,600,000	3,581,350	3,636,000
NORDEA BANK AB 144A	2.2500	1,200,000	1,196,930	1,181,195
SKANDINAVISKA ENSKILDA BA 144A	1.6896	1,425,000	1,425,932	1,426,961
SVENSKA HANDELSBANKEN AB	1.5000	1,200,000	1,197,490	1,184,621
SWEDEN GOVERNMENT BOND	1.0000	11,840,000	1,363,014	1,374,208
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5000	3,950,000	4,279,829	4,336,673
CREDIT SUISSE AG REGS	6.5000	950,000	1,030,853	1,042,997
CREDIT SUISSE AG/NEW YORK NY	1.7000	5,210,000	5,203,139	5,203,112
CREDIT SUISSE AG/NEW YORK NY	3.0000	1,525,000	1,522,235	1,538,908
CREDIT SUISSE AG/NEW YORK NY	3.6250	2,900,000	2,887,283	2,943,828
CREDIT SUISSE AG/NEW YORK NY	4.3750	100,000	106,532	105,878
CREDIT SUISSE GROUP AG 144A	3.5740	1,775,000	1,768,774	1,772,194
CREDIT SUISSE GROUP AG 144A	4.2820	250,000	250,399	248,913
SWISS CONFEDERATION GOVER REGS	1.5000	710,000	876,015	913,825
SWISS CONFEDERATION GOVER REGS	2.0000	2,250,000	2,525,496	2,547,730
UBS AG REGS	4.7500	3,050,000	3,097,463	3,118,625
UBS AG REGS	5.1250	4,000,000	4,021,133	4,096,480
UBS AG/STAMFORD CT	1.8000	1,700,000	1,704,631	1,701,207
UBS AG/STAMFORD CT	2.3750	3,100,000	3,097,512	3,120,807
UBS AG/STAMFORD CT	7.6250	2,950,000	3,189,457	3,410,790
UBS AG/STAMFORD CT	1.8529	250,000	250,000	251,005
UBS GROUP FUNDING SWITZER 144A	3.4910	1,440,000	1,439,964	1,449,294
UBS GROUP FUNDING SWITZER 144A	2.3762	2,600,000	2,600,000	2,605,746
THAILAND				
THAILAND GOVERNMENT BOND	2.1250	33,438,000	960,627	925,755
THAILAND GOVERNMENT BOND	2.5500	100,000,000	2,930,456	2,980,845
THAILAND GOVERNMENT BOND	3.6500	56,345,000	1,814,413	1,755,524
THAILAND GOVERNMENT BOND	3.8500	204,061,000	6,615,408	6,517,012
THAILAND GOVERNMENT BOND	4.6750	8,250,000	265,990	291,307
THAILAND GOVERNMENT BOND	4.8750	36,175,000	1,254,583	1,261,981
THAILAND GOVERNMENT BOND	5.1250	40,425,000	1,300,089	1,215,651
TRINIDAD & TOBAGO				
TRINIDAD & TOBAGO GOVERNMENT 144A	4.5000	200,000	200,000	198,618
TRINIDAD & TOBAGO GOVERNMENT REGS	4.3750	1,000,000	1,016,837	997,620
TURKEY				
EXPORT CREDIT BANK OF TUR 144A	5.3750	1,895,000	1,888,498	1,905,138
TURKEY GOVERNMENT BOND	7.1000	14,250,000	5,253,826	3,281,102
TURKEY GOVERNMENT BOND	8.0000	7,250,000	2,275,427	1,704,173
TURKEY GOVERNMENT BOND	8.5000	1,900,000	583,048	471,920
TURKEY GOVERNMENT BOND	8.8000	1,400,000	655,792	349,073
TURKEY GOVERNMENT BOND	9.0000	4,968,000	1,921,887	1,249,623
TURKEY GOVERNMENT BOND	9.5000	1,575,000	801,610	410,439
TURKEY GOVERNMENT BOND	10.5000	2,025,000	719,656	551,340
TURKEY GOVERNMENT BOND	11.0000	9,500,000	2,594,689	2,612,621
TURKEY GOVERNMENT BOND	9.2000	20,300,000	5,278,987	5,235,752

	Coupon	Units	Cost	Market Value
TURKEY GOVERNMENT BOND	2.0000	11,583,955	4,367,128	3,036,229
TURKEY GOVERNMENT BOND	3.5000	3,663,743	1,595,817	1,026,188
TURKEY GOVERNMENT INTERNATIONA	4.2500	800,000	760,919	740,800
TURKEY GOVERNMENT INTERNATIONA	4.8750	4,400,000	4,374,953	4,234,190
TURKEY GOVERNMENT INTERNATIONA	5.6250	3,700,000	3,909,666	3,863,540
TURKEY GOVERNMENT INTERNATIONA	6.8750	1,850,000	1,728,671	2,004,623
UNITED ARAB EMIRATES				
DP WORLD LTD 144A	6.8500	750,000	866,000	865,839
FIRST GULF BANK PJSC REGS	3.2500	2,900,000	2,947,377	2,943,048
UNITED KINGDOM				
ANGLO AMERICAN CAPITAL PL 144A	4.8750	400,000	335,472	408,080
ANGLO AMERICAN CAPITAL PL 144A	9.3750	100,000	105,775	112,240
AON PLC	2.8000	1,060,000	1,058,463	1,064,110
AON PLC	4.7500	865,000	877,626	864,029
ASTRAZENECA PLC	1.9500	1,185,000	1,190,693	1,183,733
BARCLAYS BANK PLC	7.6250	3,600,000	3,782,902	3,937,320
BARCLAYS BANK PLC	7.7500	3,400,000	3,679,731	3,567,450
BARCLAYS BANK PLC 144A	10.1790	6,990,000	8,678,413	8,765,740
BARCLAYS PLC	2.8750	1,400,000	1,396,108	1,408,009
BARCLAYS PLC	3.2500	700,000	706,909	704,928
BARCLAYS PLC	3.6500	795,000	792,937	774,003
BARCLAYS PLC	5.2000	775,000	774,943	792,760
BARCLAYS PLC	3.6840	1,535,000	1,535,000	1,542,274
BARCLAYS PLC	2.7804	2,800,000	2,800,000	2,829,859
BP CAPITAL MARKETS PLC	2.7500	910,000	910,256	898,614
BP CAPITAL MARKETS PLC	3.0620	925,000	925,000	937,752
BP CAPITAL MARKETS PLC	3.1190	455,000	456,429	445,265
BP CAPITAL MARKETS PLC	3.5610	300,000	300,011	312,353
BP CAPITAL MARKETS PLC	3.9940	6,090,000	6,306,584	6,394,451
BP CAPITAL MARKETS PLC	4.5000	900,000	938,476	965,930
BP CAPITAL MARKETS PLC	2.1120	480,000	480,020	471,387
BP CAPITAL MARKETS PLC	3.0170	1,400,000	1,349,760	1,343,751
BP CAPITAL MARKETS PLC	3.5880	1,235,000	1,234,930	1,243,318
BRITISH TELECOMMUNICATIONS PLC	2.3500	2,275,000	2,278,197	2,287,544
CCP IRS P GB0003M R 1.47%	0.0000	4,200,000	27,933	24,987
CCP_IRS. P GBP-LIBOR-BBA 6M CM	1.0000	14,400,000	94,719	62,702
CCP_IRS. R GBP-LIBOR-BBA 6M CM	0.0100	22,000,000	0	-642,962
CCP_IRS. R GBP-LIBOR-BBA 6M CM	0.4965	700,000	0	-66,967
ENSCO PLC	5.7500	4,500,000	4,331,640	3,397,500
GREAT HALL MORTGAGE 2X AC REGS	1.2818	293,327	271,951	282,774
HSBC HOLDINGS PLC	3.4000	860,000	858,429	879,541
HSBC HOLDINGS PLC	3.6000	3,200,000	3,198,945	3,251,658
HSBC HOLDINGS PLC	3.9000	2,530,000	2,543,136	2,563,768
HSBC HOLDINGS PLC	4.0000	2,820,000	2,842,073	2,953,462
HSBC HOLDINGS PLC	4.3000	405,000	410,181	422,167
HSBC HOLDINGS PLC	4.3750	200,000	199,984	201,553
HSBC HOLDINGS PLC	5.1000	1,600,000	1,759,031	1,737,101
HSBC HOLDINGS PLC	5.2500	300,000	338,279	324,272
HSBC HOLDINGS PLC	6.5000	500,000	625,179	614,356
HSBC HOLDINGS PLC	7.6250	1,000,000	974,171	1,317,014
HSBC HOLDINGS PLC	4.0410	800,000	800,000	808,658
HSBC HOLDINGS PLC	3.3462	2,300,000	2,300,000	2,422,220
HSBC HOLDINGS PLC	2.6498	1,570,000	1,570,000	1,614,246
HSBC HOLDINGS PLC REGS	0.8750	1,175,000	1,214,003	1,230,307
INMARSAT FINANCE PLC 144A	6.5000	800,000	800,021	829,000
IRS P GBP LIB 6M 1.55%	0.0000	3,500,000	23,676	16,901
LLOYDS BANK PLC REGS	1.0000	1,230,000	1,396,657	1,348,855
LLOYDS BANK PLC REGS	7.5000	300,000	481,356	514,955
MISYS 6/12 (USD) TL	0.0000	555,178	547,661	556,800
PEARSON FUNDING FOUR PLC 144A	3.7500	2,000,000	1,963,144	1,964,546
RIO TINTO FINANCE USA PLC	3.5000	152,000	154,359	158,290
RIO TINTO FINANCE USA PLC	4.1250	125,000	109,777	124,262
ROYAL BANK OF SCOTLAND GROUP P	3.8750	4,825,000	4,760,058	4,755,327
ROYAL BANK OF SCOTLAND GROUP P	4.8000	2,200,000	2,241,913	2,251,306
ROYAL BANK OF SCOTLAND GROUP P	7.6480	400,000	471,913	472,000
ROYAL BANK OF SCOTLAND PL REGS	5.3750	950,000	1,192,606	1,144,258
ROYAL BANK OF SCOTLAND PLC/THE	5.5000	1,250,000	1,602,663	1,539,708
SANTANDER UK GROUP HOLDIN 144A	4.7500	1,985,000	1,881,160	1,980,685
SANTANDER UK GROUP HOLDIN REGS	7.3750	300,000	386,220	392,016
SANTANDER UK GROUP HOLDINGS PL	2.8750	1,732,000	1,730,001	1,709,460
SANTANDER UK PLC	2.3500	1,650,000	1,646,677	1,658,925
SANTANDER UK PLC 144A	5.0000	700,000	730,178	729,372
SKY PLC REGS	1.5000	890,000	967,309	985,677
SSE PLC REGS	5.6250	250,000	369,294	274,019
STANDARD CHARTERED PLC 144A	1.7000	4,110,000	4,103,312	4,097,966
TESCO PLC	6.1250	200,000	326,860	287,977
TRINITY ACQUISITION PLC	3.5000	385,000	384,590	391,407
TULLOW OIL PLC 144A	6.0000	485,000	470,203	469,238
TULLOW OIL PLC 144A	6.2500	500,000	500,008	467,500
UNITED KINGDOM GILT REGS	2.5000	565,000	919,914	928,526
UNITED KINGDOM GILT REGS	3.5000	5,428,898	9,694,898	9,366,976
UNITED KINGDOM GILT REGS	3.7500	1,615,000	3,009,714	3,156,131
UNITED KINGDOM GILT REGS	4.2500	2,565,000	4,829,570	4,564,938
UNITED KINGDOM GILT REGS	4.5000	1,345,000	2,655,118	2,640,082
UNITED KINGDOM GILT REGS	0.5000	6,945,000	8,461,946	8,662,673

	Coupon	Units	Cost	Market Value
UNITED KINGDOM GILT REGS	2.0000	1,440,000	2,231,492	1,958,179
UNITED KINGDOM GILT REGS	4.2500	1,390,000	2,443,536	2,282,772
UNITED KINGDOM GILT REGS	4.7500	2,040,000	3,752,801	3,628,711
UNITED KINGDOM GILT REGS	1.2500	2,860,000	3,845,379	3,628,966
UNITED KINGDOM GILT REGS	1.7500	1,995,000	2,560,423	2,588,464
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	4.3750	700,000	694,541	730,800
URUGUAY GOVERNMENT INTERNATION	5.1000	500,000	521,253	480,625
URUGUAY GOVERNMENT INTERNATION	0.1512	20,046,308	881,841	1,423,145
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	8.2500	865,000	338,327	387,088
VENEZUELA GOVERNMENT INTE REGS	11.9500	1,025,000	437,143	553,500
VENEZUELA GOVERNMENT INTE REGS	12.7500	405,000	197,950	233,888
VENEZUELA GOVERNMENT INTERNATI	9.2500	1,915,000	837,676	887,603
ZAMBIA				
ZAMBIA GOVERNMENT INTERNA 144A	8.5000	1,400,000	1,427,596	1,440,712
ZAMBIA GOVERNMENT INTERNA 144A	8.9700	2,760,000	2,690,555	2,884,200
ZAMBIA GOVERNMENT INTERNA REGS	5.3750	1,155,000	1,104,663	1,053,938
ZAMBIA GOVERNMENT INTERNA REGS	8.5000	530,000	583,974	545,412
Total of International Fixed Income Securities			1,702,894,135	1,675,687,858

Futures Contracts & Derivatives

				0.00%
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	204	0	197,532
AUSTRALIAN 3 YR BOND FUT (SFE)	0.0000	376	0	163,559
CANADA 10YR BOND FUTURE (MSE)	0.0000	14	0	-5,611
EURO BUXL 30 YR BOND FUT (EUX)	0.0000	-5	0	-4,954
EURO-BOBL FUTURES	0.0000	6	0	3,060
EURO-BTP FUTURE (EUX)	0.0000	-109	0	-61,118
EURO-BUND FUTURE (EUX)	0.0000	88	0	196,929
EURO-OAT FUTURE (EUX)	0.0000	11	0	8,258
EURO-SCHATZ FUTURE (EUX)	0.0000	-8	0	471
JPN 10Y BOND FUTURE (OSE)	0.0000	-7	0	-1,256
3MO EURO EURIBOR FUTURE (ICF)	0.0000	-68	0	-7,273
LONG GILT FUTURE (ICF)	0.0000	-17	0	-34,921
90DAY EUROSOLLAR FUTURE (CME)	0.0000	-415	0	-103,601
FED FUND 30 DAY FUTURE (CBT)	0.0000	-44	0	583
US 10 YR TREAS NTS FUTURE(CBT)	0.0000	-918	0	-238,002
US 10YR ULTRA FUTURE (CBT)	0.0000	-60	0	-56,874
US 2YR TREAS NTS FUT (CBT)	0.0000	325	0	50,095
US 5YR TREAS NTS FUTURE (CBT)	0.0000	1,315	0	167,462
US TREAS BD FUTURE (CBT)	0.0000	36	0	-138,221
US ULTRA BOND (CBT)	0.0000	-70	0	-46,511
Total Futures Contracts & Derivatives				89,608

Credit Default Swaps

				-0.01%
CDS SP CREDIT SUISSE GROUP	1.0000	300,000	1,631	545
CDS SP UL RBOS_RBOS	1.0000	2,500,000	8,846	17,930
CDS SP UL THE ROYAL BANK OF S	1.0000	400,000	1,923	2,869
CDS SP UL UNICREDIT SOCIETA	1.0000	200,000	0	-6,706
CDS SP UL TOSHIBA CORPORATION	1.0000	360,000,000	0	-166,131
CDS SP UL FEDERATIVE REPUBLIC	1.0000	300,000	0	-17,525
CDS SP UL GAZPRU	1.0000	150,000	0	-1,914
CDS SP UL IMEX	1.0000	800,000	0	5,172
CDS SP UL ITALY	1.0000	1,100,000	0	7,011
CDS SP UL KINGDOM OF SPAIN	1.0000	5,250,000	69,379	80,329
CDS SP UL MORGAN STANLEY	1.0000	600,000	5,825	8,536
CDS SP UL PEOPLE'S REPUBLIC O	1.0000	7,300,000	0	104,951
CDS SP UL PETBRA	1.0000	600,000	0	-5,963
CDS SP UL PETROLEO BRASILEIRO	1.0000	2,200,000	0	-8,660
CDS SP UL PETROLEOS MEXICANOS	1.0000	5,500,000	0	-120,809
CDS SP UL REPUBLIC OF ITALY	1.0000	51,200,000	139,287	270,452
CDS SP UL SPRINGLEAF FINANCE	5.0000	100,000	0	5,811
CDS SP UL TIME WARNER CABLE I	1.0000	3,300,000	17,662	57,985
CDS SP UL UNITED MEXICAN STAT	1.0000	13,600,000	0	96,114
CDX SP UL CMBX.NA.AAA.8_1	0.5000	2,800,000	0	-38,266
CDX SP UL CMBX.NA.AAA.9_1	0.5000	900,000	0	-19,066
CDX SP UL CMBX.NA.BB_6	5.0000	1,300,000	0	-262,878
CDX SP UL CMBX.NA.BBB.9_1	3.0000	1,800,000	0	-206,495
CDX SP UL CMBX.NA.BBB_7	3.0000	6,200,000	0	-551,623
Total Credit Default Swaps			244,553	-748,328

Convertible Securities

				0.61%
CANADIAN SOLAR INC	4.2500	300,000	297,147	279,563
ASM PACIFIC TECHNOLOGY LT REGS	2.0000	2,000,000	267,049	305,604
ALLERGAN PLC	0.0000	614	626,620	519,981
TEVA PHARMACEUTICAL INDUSTRIES	0.0000	260	169,130	149,578
ENSCO JERSEY FINANCE LTD 144A	3.0000	154,000	170,088	150,246
CEMEX SAB DE CV	3.7500	490,000	689,131	571,769

	Coupon	Units	Cost	Market Value
NXP SEMICONDUCTORS NV	1.0000	200,000	222,853	231,500
YANDEX NV	1.1250	249,000	245,587	237,484
NH HOTEL GROUP SA REGS	4.0000	100,000	160,533	120,859
ACETO CORP	2.0000	350,000	349,998	319,813
AIR LEASE CORP	3.8750	60,000	75,375	85,650
AKAMAI TECHNOLOGIES INC	0.0000	360,000	359,587	356,175
ALBANY MOLECULAR RESEARCH INC	2.2500	125,000	125,000	136,016
ALLSCRIPTS HEALTHCARE SOLUTION	1.2500	615,000	642,684	616,538
ANTHEM INC	0.0000	5,550	282,090	277,445
BANK OF AMERICA CORP	0.0000	60	57,602	71,704
BLACKHAWK NETWORK HOLDING 144A	1.5000	529,000	537,632	564,377
BOTTOMLINE TECHNOLOGIES DE INC	1.5000	230,000	255,328	231,150
BROADSOFT INC	1.0000	170,000	189,206	203,150
BROADSOFT INC	1.5000	255,000	257,219	286,078
CALATLANTIC GROUP INC	0.2500	135,000	130,339	126,731
CALATLANTIC GROUP INC	1.2500	75,000	84,008	77,484
CALATLANTIC GROUP INC	1.6250	52,000	58,925	65,293
CARBONITE INC 144A	2.5000	10,000	10,000	10,569
CARDTRONICS INC	1.0000	640,000	664,126	692,400
CARRIAGE SERVICES INC	2.7500	180,000	181,185	233,775
CHART INDUSTRIES INC	2.0000	186,000	202,903	183,675
CIENA CORP 144A	3.7500	211,000	262,815	275,355
CITRIX SYSTEMS INC	0.5000	450,000	450,026	563,625
COBALT INTERNATIONAL ENERGY IN	2.6250	775,000	758,410	248,000
COBALT INTERNATIONAL ENERGY IN	3.1250	190,000	181,812	47,500
CORNERSTONE ONDEMAND INC	1.5000	200,000	236,231	204,125
DANAHER CORP	0.0000	70,000	86,288	228,725
DISH NETWORK CORP 144A	3.3750	1,106,000	1,215,747	1,336,186
DOMINION RESOURCES INC/VA	0.0000	1,900	95,000	96,254
DYNEGY INC	0.0000	1,800	82,403	52,200
ECHO GLOBAL LOGISTICS INC	2.5000	177,000	181,375	166,712
ENCORE CAPITAL GROUP INC	3.0000	150,000	150,000	141,469
ENVESTNET INC	1.7500	355,000	359,400	329,928
ENVISION HEALTHCARE CORP	0.0000	900	93,100	102,420
FIDELITY NATIONAL FINANCIAL IN	4.2500	120,000	133,627	264,450
FOREST CITY REALTY TRUST INC	4.2500	250,000	258,134	279,063
GREENBRIER COS INC/THE 144A	2.8750	300,000	304,420	306,375
HEARTWARE INTERNATIONAL INC	3.5000	265,000	301,360	265,000
HERCULES CAPITAL INC 144A	4.3750	175,000	175,963	179,156
HESS CORP	0.0000	3,000	150,000	178,500
HURON CONSULTING GROUP INC	1.2500	447,000	444,938	414,313
ILLUMINA INC	0.5000	614,000	719,630	635,874
INCYTE CORP	1.2500	185,000	220,058	486,434
INTEGRATED DEVICE TECHNOLOGY I	0.8750	165,000	165,982	165,309
INTEL CORP	2.9500	150,000	166,500	204,188
INTEL CORP	3.2500	651,000	793,629	1,137,216
IONIS PHARMACEUTICALS INC	1.0000	300,000	299,581	288,938
IRONWOOD PHARMACEUTICALS INC	2.2500	80,000	80,605	99,450
J2 GLOBAL INC	3.2500	135,000	162,575	182,250
KB HOME	1.3750	315,000	298,421	322,678
KNOWLES CORP 144A	3.2500	6,000	6,000	7,515
LAM RESEARCH CORP	1.2500	125,000	173,125	264,766
LIBERTY MEDIA CORP-LIBERT 144A	1.0000	545,000	548,597	599,159
LUMENTUM HOLDINGS INC 144A	0.2500	177,000	177,600	196,913
M/I HOMES INC	3.0000	73,000	80,226	74,049
M/I HOMES INC	3.2500	236,000	292,906	266,090
MANDATORY EXCHANGEABLE TR 144A	0.0000	3,100	310,000	401,295
MEDICINES CO/THE	1.3750	90,000	94,050	157,838
MEDIDATA SOLUTIONS INC	1.0000	340,000	376,100	388,025
MGIC INVESTMENT CORP	2.0000	626,000	800,247	912,004
MICROCHIP TECHNOLOGY INC	1.6250	1,059,000	1,172,460	1,518,341
MICROCHIP TECHNOLOGY INC 144A	1.6250	195,000	194,771	197,559
MICROCHIP TECHNOLOGY INC 144A	2.2500	493,000	495,103	501,011
MICRON TECHNOLOGY INC	1.6250	151,000	165,599	399,206
MICRON TECHNOLOGY INC	3.1250	194,000	272,587	569,754
NEWMONT MINING CORP	1.6250	220,000	276,272	220,413
NOVELLUS SYSTEMS INC	2.6250	100,000	149,141	379,250
PDC ENERGY INC	1.1250	290,000	306,454	297,069
PRICELINE GROUP INC/THE	0.3500	200,000	241,391	284,750
PRICELINE GROUP INC/THE	0.9000	445,000	457,207	500,347
PRICELINE GROUP INC/THE	1.0000	279,000	340,085	525,218
PROOFPOINT INC	0.7500	289,000	283,540	328,918
QUIDEL CORP	3.2500	355,000	351,308	363,653
REDWOOD TRUST INC	4.6250	362,000	376,058	362,453
REXNORD CORP	0.0000	2,000	100,000	109,860
SALESFORCE.COM INC	0.2500	550,000	585,972	708,813
SEACOR HOLDINGS INC	3.0000	90,000	90,000	79,875
SERVICENOW INC	0.0000	475,000	493,299	610,969
SHUTTERFLY INC	0.2500	113,000	115,565	112,859
SQUARE INC 144A	0.3750	112,000	114,243	116,200
STERICYCLE INC	0.0000	1,800	180,000	128,790
SUNEDISON INC	2.3750	175,000	176,215	1,750
SUNEDISON INC	2.7500	21,000	21,000	210
SUNEDISON INC 144A	3.3750	105,000	105,000	1,050
SUNPOWER CORP	0.7500	125,000	205,425	115,469

	Coupon	Units	Cost	Market Value
SUNPOWER CORP	0.8750	180,000	167,502	136,350
TERADYNE INC 144A	1.2500	229,000	240,724	266,642
TESARO INC	3.0000	66,000	66,000	292,463
TESLA INC	2.3750	520,000	526,375	541,775
TEVA PHARMACEUTICAL FINANCE CO	0.2500	188,000	255,680	201,865
TWITTER INC	1.0000	295,000	275,247	268,819
VEECO INSTRUMENTS INC	2.7000	180,000	181,280	187,875
VERINT SYSTEMS INC	1.5000	439,000	452,718	432,689
VERISIGN INC	4.4520	290,000	533,731	740,406
VISHAY INTERTECHNOLOGY INC	2.2500	150,000	147,309	147,094
WABASH NATIONAL CORP	3.3750	115,000	143,894	208,294
WEB.COM GROUP INC	1.0000	350,000	346,883	340,375
WEBMD HEALTH CORP	1.5000	108,000	117,430	128,048
WEBMD HEALTH CORP	2.5000	225,000	220,893	228,375
WEBMD HEALTH CORP 144A	2.6250	77,000	77,000	73,102
WELLS FARGO & CO	0.0000	55	52,297	68,131
WORKDAY INC	0.7500	225,000	267,750	256,500
WORKDAY INC	1.5000	311,000	345,696	381,558
WPX ENERGY INC	0.0000	3,350	168,526	202,843
XPO LOGISTICS INC	4.5000	51,000	54,783	149,016
ZILLOW GROUP INC 144A	2.0000	1,050,000	1,075,586	1,038,524
Total of Convertible Bonds			32,044,222	34,298,476

Alternatives

1.23%

LONE STAR FUND IX (US) L.P	0.0000	69,214,869	52,969,914	69,214,869
Total of Alternatives			52,969,914	69,214,869

Cash Equivalent Securities

1.09%

Master Notes/Money Markets

ARGENTINA TREASURY BILL	0.0000	221,500	220,952	220,952
BNY MELLON CASH RESERVE	0.0100	2,480	2,480	2,480
CASH COLLATERAL ISDA JPM	0.0100	110,000	110,000	110,000
CME CCP CSFB CCP COLLATERAL	0.9100	1,136,000	1,136,000	1,136,000
DOM MFA CASH COLL BCY	0.9100	-1,290,000	-1,290,000	-1,290,000
DREYFUS GOVT CAS MGMT INST 289	0.6893	6,647,336	6,647,336	6,647,336
FOB ICE CCP COLLATERAL	0.0100	477,000	477,000	477,000
FUTURES CASH COLLATERAL HELD	0.0000	971,000	971,000	971,000
GOLDMAN CAP MKT (GLM) CASH COL	0.9100	-260,000	-260,000	-260,000
KRAFT HEINZ FOODS CO	1.6000	1,200,000	1,199,908	1,200,365
LCH CCP CREDIT SUISSE CASH COL	0.0100	175,000	175,000	175,000
SWAP/ISDA BANK OF AMERICA (BOA)	0.9100	290,000	290,000	290,000
SWAP/ISDA BARCLAYS CASH COLLAT	0.9100	110,000	110,000	110,000
SWAP/ISDA DB CASH COLLATERAL	0.9100	640,000	655,540	655,540
SWAP/ISDA HSBC CASH COLLATERAL	0.9100	-260,000	-260,000	-260,000
SWAP/ISDA JPM CASH COLLATERAL	0.9100	450,000	450,000	450,000
SWAP/ISDA MORGAN STANLEY (MYC)	0.9100	-110,000	-110,000	-110,000
SWAP/ISDA STANDARD CHARTERED C	0.0100	100,000	100,000	100,000
TBA CASH COLL MSC	0.9100	-280,000	-280,000	-280,000
TORONTO DOMINION REV REPO	0.9700	3,100,000	3,100,000	3,100,000
U S TREASURY BILL	0.0000	35,850,000	35,783,794	35,783,794
UMC CASH SWEEP ACCOUNT	0.6235	262,992,538	262,992,538	262,992,538
Others (Payables, Receiveables, etc.)			-251,758,838	-250,789,313
Total of Cash Equivalent Securities			60,462,709	61,432,691

Preferred Securities

0.45%

KBC BANK NV REGS	8.0000	1,200,000	1,265,878	1,256,640
LCH CLEARNET SA VIA FRESHWATER	6.5760	500,000	504,174	528,645
ACHMEA BV REGS	6.0000	1,175,000	1,379,365	1,391,820
COOPERATIEVE RABOBANK UA REGS	8.4000	4,300,000	4,725,499	4,364,311
LLOYDS BANK PLC 144A	12.0000	1,900,000	2,113,859	2,547,900
ROYAL BANK OF SCOTLAND GR 144A	6.9900	650,000	763,539	731,250
ROYAL BANK OF SCOTLAND GROUP P	7.6400	500,000	523,480	466,250
ROYAL BANK OF SCOTLAND GROUP P	9.1180	1,812,000	2,014,517	1,848,240
AGFC CAPITAL TRUST I 144A	2.9084	800,000	525,323	432,000
BANK OF NEW YORK MELLON CORP/T	4.5000	400,000	400,035	378,500
BANK OF NEW YORK MELLON CORP/T	4.6250	2,625,000	2,625,997	2,520,000
CITIGROUP CAPITAL XIII	0.0000	4,500	119,436	119,925
GENERAL ELECTRIC CO	5.0000	123,000	109,688	129,765
GMAC CAPITAL TRUST I	0.0000	4,500	115,912	114,435
JPMORGAN CHASE & CO	5.1500	525,000	525,000	529,594
M&T BANK CORP	5.1250	3,015,000	3,016,952	2,999,925
NAVIENT CORP	0.0000	10,000	112,500	253,500
US BANCORP	5.3000	3,175,000	3,174,811	3,234,531
WELLS FARGO CAPITAL X	5.9500	1,460,000	1,500,146	1,564,025
Total of Preferred Securities			25,516,111	25,411,256

	Coupon	Units	Cost	Market Value
Domestic Equities				0.09%
AGCO CORP	0.0000	1,327	73,675	79,859
ALTRA INDUSTRIAL MOTION CORP	0.0000	2,371	85,358	92,350
CROWN CASTLE INTERNATIONAL COR	0.0000	712	59,933	67,248
ELECTRONIC ARTS INC	0.0000	694	24,692	62,127
EQUINIX INC	0.0000	322	62,500	128,919
GENESEE & WYOMING INC	0.0000	1,161	69,103	78,785
HOST HOTELS & RESORTS INC	0.0000	6,239	110,373	116,420
LENNAR CORP	0.0000	1,914	83,532	97,978
LEVEL 3 COMMUNICATIONS INC	0.0000	1,788	58,539	102,309
LINN ENERGY INC	0.0000	83,846	1,901,440	2,431,534
NII HOLDINGS INC	0.0000	1	17	1
PIONEER NATURAL RESOURCES CO	0.0000	520	72,150	96,840
REGENERON PHARMACEUTICALS INC	0.0000	170	37,204	65,877
STEWART INFORMATION SERVICES C	0.0000	2,546	71,899	112,482
TEXAS COMPETITIVE ELECTRIC	0.0000	32,045	97,692	46,465
UNITED CONTINENTAL HOLDINGS IN	0.0000	1,933	56,305	136,547
VISTRA ENERGY CORP	0.0000	74,318	2,350,834	1,211,383
WESCO INTERNATIONAL INC	0.0000	624	51,500	43,399
WEYERHAEUSER CO	0.0000	458	14,984	15,563
Total of Domestic Equities			5,281,730	4,986,088
Total of FIXED INCOME FUND			5,588,512,219	5,613,709,990