

FIXED INCOME FUND

Domestic Fixed Income Securities

67.70%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OHR	5.9390	100,000	110,950	123,193
AMERICAN MUNI PWR-OHIO INC OHR	6.2700	50,000	50,002	62,157
AMERICAN MUNI PWR-OHIO INC OHR	7.8340	100,000	110,435	147,562
AMERICAN MUNI PWR-OHIO INC OHR	8.0840	180,000	265,931	290,650
BAY AREA CA TOLL AUTH TOLL BRI	6.2630	150,000	150,015	213,647
BAY AREA CA TOLL AUTH TOLL BRI	6.9070	100,000	100,013	151,842
CALIFORNIA ST	7.3000	575,000	774,844	840,541
CALIFORNIA ST	7.3500	475,000	625,599	698,369
CALIFORNIA ST	7.5500	1,150,000	1,629,484	1,756,878
CALIFORNIA ST	7.6250	750,000	1,007,395	1,146,563
CALIFORNIA ST EARTHQUAKE AUTH	2.8050	2,200,000	2,199,979	2,212,694
CHICAGO IL TRANSIT AUTH SALES	6.2000	200,000	200,021	242,112
CLARK CNTY NV ARPT REVENUE	6.8810	200,000	219,049	219,146
DALLAS TX AREA RAPID TRANSIT S	5.0220	100,000	100,007	118,772
DALLAS TX AREA RAPID TRANSIT S	5.9990	110,000	121,549	147,377
EAST BAY CA MUNI UTILITY DIST	5.8740	200,000	212,328	264,694
FANNIE MAE CONNECTICUT C01 1M2	4.7661	500,000	520,269	528,024
FANNIE MAE CONNECTICUT C01 2M2	5.7661	297,057	321,757	320,888
FANNIE MAE CONNECTICUT C02 2M2	4.8661	500,000	506,214	530,522
FANNIE MAE CONNECTICUT C03 1M2	6.2161	481,387	525,043	536,658
FANNIE MAE CONNECTICUT C03 2M2	7.1161	250,000	289,936	291,580
FANNIE MAE CONNECTICUT C03 2M2	6.2161	500,000	554,190	554,550
FANNIE MAE CONNECTICUT C04 1M2	6.9161	500,000	570,450	569,727
FANNIE MAE CONNECTICUT C04 2M2	6.2161	497,772	497,538	561,128
FANNIE MAE CONNECTICUT C06 1M2	5.4661	500,000	533,462	551,449
FANNIE MAE CONNECTICUT C07 2M2	5.5661	250,000	263,098	274,374
FEDERAL HOME LN BK CONS BD	0.8750	1,500,000	1,498,449	1,484,756
FEDERAL HOME LN BK CONS BD	1.2500	1,000,000	999,969	997,966
FEDERAL HOME LN BK CONS BD	1.3750	3,500,000	3,493,995	3,497,149
FEDERAL HOME LN BK CONS BD	1.8750	500,000	498,234	501,049
FEDERAL HOME LN BK CONS BD	5.2500	65,000	64,309	72,571
FEDERAL HOME LN BK CONS BD	5.3750	35,000	35,379	36,563
FEDERAL HOME LN MTG CORP	1.1250	1,150,000	1,149,779	1,144,833
FEDERAL HOME LN MTG CORP	1.3750	1,500,000	1,495,200	1,491,128
FEDERAL HOME LN MTG CORP	1.5000	1,000,000	999,082	999,160
FEDERAL HOME LN MTG CORP	3.7500	740,000	772,513	769,852
FEDERAL HOME LN MTG CORP	6.2500	225,000	303,961	319,847
FEDERAL NATL MTG ASSN	0.8750	4,500,000	4,488,152	4,445,901
FEDERAL NATL MTG ASSN	1.2500	1,750,000	1,744,649	1,719,114
FEDERAL NATL MTG ASSN	1.3750	1,500,000	1,497,714	1,481,591
FEDERAL NATL MTG ASSN	1.6000	1,465,000	1,459,188	1,455,891
FEDERAL NATL MTG ASSN	2.0000	1,000,000	998,373	1,003,325
FEDERAL NATL MTG ASSN	2.1250	250,000	248,107	243,673
FEDERAL NATL MTG ASSN	6.6250	775,000	985,145	1,107,988
FEDERAL NATL MTG ASSN	7.1250	470,000	639,490	686,065
FEDERAL NATL MTG ASSN	7.2500	400,000	606,305	592,919
FHLMC POOL #23-0118	8.2750	207,761	207,761	219,435
FHLMC POOL #84-7415	3.5370	11,884	11,814	12,564
FHLMC POOL #A5-5611	6.0000	291	298	327
FHLMC POOL #A6-0064	5.5000	9,910	10,631	11,049
FHLMC POOL #C0-0138	9.0000	0	0	0
FHLMC POOL #C0-0604	6.0000	1,146	1,251	1,298
FHLMC POOL #C0-0896	7.5000	0	0	0
FHLMC POOL #C0-1329	7.0000	0	0	0
FHLMC POOL #C0-1345	7.0000	0	0	0
FHLMC POOL #C2-6459	6.5000	2,341	2,224	2,587
FHLMC POOL #C8-0342	6.5000	870	839	961
FHLMC POOL #C8-0398	6.5000	363	343	401
FHLMC POOL #C9-1237	5.0000	120,630	127,507	131,047
FHLMC POOL #G0-4593	5.5000	19,117	20,537	21,373
FHLMC MULTICLASS MTG 2559 PB	5.5000	13	13	14
FHLMC MULTICLASS MTG 2633 PE	4.5000	5,649	5,714	5,704
FHLMC MULTICLASS MTG 2765 CT	4.0000	16,710	17,007	17,229
FHLMC MULTICLASS MTG 2864 NB	5.5000	14,241	15,599	14,466
FHLMC MULTICLASS MTG 2950 FN	1.6756	152,548	152,471	153,016
FHLMC MULTICLASS MTG 2973 EB	5.5000	6,764	7,375	7,171
FHLMC MULTICLASS MTG 2996 PB	5.5000	12,725	14,113	13,554
FHLMC MULTICLASS MTG 3033 JD	5.5000	14,338	16,133	15,165
FHLMC MULTICLASS MTG 3414 JB	4.5000	14,790	15,751	14,994
FHLMC MULTICLASS MTG 57 1A1	6.5000	38,301	40,449	44,784
FHLMC MULTICLASS MTG 61 1A1	2.0917	83,079	121,376	84,127
FLORIDA ST HURRICANE CATASTROP	2.9950	4,845,000	4,844,976	4,953,044
FNMA POOL #0070643	10.0000	1	1	1
FNMA POOL #0124653	7.5000	0	0	0
FNMA POOL #0190696	7.5000	0	0	0
FNMA POOL #0254155	6.5000	42,325	47,586	46,813
FNMA POOL #0259429	6.5000	126,084	141,807	139,455
FNMA POOL #0259453	6.5000	426,714	479,968	474,392

	Coupon	Units	Cost	Market Value
FNMA POOL #0259480	6.5000	98,552	110,860	109,002
FNMA POOL #0259512	6.0000	133,994	149,951	150,652
FNMA POOL #0259576	6.0000	206,771	232,891	232,477
FNMA POOL #0289191	7.5000	0	0	0
FNMA POOL #0303364	9.0000	0	0	0
FNMA POOL #0303487	7.5000	0	0	0
FNMA POOL #0303490	7.5000	0	0	0
FNMA POOL #0313097	6.5000	1,101	1,232	1,218
FNMA POOL #0353309	7.5000	0	0	0
FNMA POOL #0375487	7.2800	386,809	386,809	386,885
FNMA POOL #0380390	7.8500	460,207	460,207	460,224
FNMA POOL #0382294	7.0500	1,287,559	1,287,560	1,287,757
FNMA POOL #0382761	6.6620	891,747	891,747	891,875
FNMA POOL #0386276	6.8000	907,485	907,486	947,250
FNMA POOL #0386766	7.1200	3,094,015	3,094,017	3,445,098
FNMA POOL #0387044	7.1200	1,927,213	1,927,214	2,094,266
FNMA POOL #0387150	6.1900	1,663,842	1,663,843	1,805,094
FNMA POOL #0387347	5.9000	3,513,964	3,513,965	3,777,806
FNMA POOL #0387366	6.1100	3,629,741	3,629,742	3,907,232
FNMA POOL #0387522	6.0100	2,307,412	2,307,413	2,499,748
FNMA POOL #0387593	6.4100	1,609,748	1,609,749	1,753,305
FNMA POOL #0387628	5.9600	906,038	906,038	983,235
FNMA POOL #0387677	6.1200	1,204,253	1,293,489	1,308,462
FNMA POOL #0387707	5.5000	761,229	815,898	825,243
FNMA POOL #0481841	7.5000	0	0	0
FNMA POOL #0492546	7.5000	0	0	0
FNMA POOL #0535497	6.5000	2,612	2,674	2,971
FNMA POOL #0549914	8.5000	0	0	0
FNMA POOL #0555384	5.5000	28	28	28
FNMA POOL #0650527	7.5000	0	0	0
FNMA POOL #0735439	6.0000	2,381	2,448	2,435
FNMA POOL #0735930	5.5000	1,465	1,492	1,474
FNMA POOL #0745238	6.0000	3,263	3,373	3,376
FNMA POOL #0745932	6.5000	7,255	7,943	8,150
FNMA POOL #0775852	1.9760	221,975	229,971	225,480
FNMA POOL #0795297	1.9760	27,998	29,391	28,441
FNMA POOL #0840669	2.8300	8,242	7,624	8,705
FNMA POOL #0846937	2.9130	26,259	28,309	27,455
FNMA POOL #0847996	3.4050	21,286	23,847	21,954
FNMA POOL #0865959	3.5050	48,912	46,225	51,255
FNMA POOL #0873376	6.1600	2,246,258	2,246,259	2,456,340
FNMA POOL #0873380	5.7350	539,275	539,275	585,569
FNMA POOL #0873441	6.2200	2,760,156	2,760,157	3,010,015
FNMA POOL #0873477	5.5100	3,969,462	4,263,555	4,313,838
FNMA POOL #0873828	5.6800	794,132	794,132	866,540
FNMA POOL #0873943	6.0100	3,556,724	3,556,725	3,878,201
FNMA POOL #0873976	6.4500	1,570,174	1,570,174	1,723,489
FNMA POOL #0874000	6.1300	3,200,116	3,200,117	3,493,305
FNMA POOL #0874298	5.7000	1,424,499	1,424,500	1,556,028
FNMA POOL #0874303	5.9000	1,010,458	1,010,458	1,104,860
FNMA POOL #0874305	6.1700	3,308,534	3,308,536	3,627,483
FNMA POOL #0874500	5.8300	672,738	729,991	735,526
FNMA POOL #0874598	5.8200	1,079,167	1,079,168	1,183,298
FNMA POOL #0957026	5.7000	823,826	823,826	908,314
FNMA POOL #0957054	5.2700	780,051	891,375	899,237
FNMA POOL #0957135	5.4200	3,890,355	3,890,356	4,290,051
FNMA POOL #0957142	5.5200	513,473	574,147	572,076
FNMA POOL #0957414	6.3700	1,149,799	1,270,023	1,280,583
FNMA POOL #0AB9341	3.0000	79,458	78,641	79,841
FNMA POOL #0AE0443	6.5000	19,283	21,147	21,759
FNMA POOL #0AE0954	4.5000	122,646	132,611	132,680
FNMA POOL #0AL1886	3.2070	598,490	620,107	619,263
FNMA POOL #0AL3544	2.3970	50,435	49,966	51,057
FNMA POOL #0AS5385	4.0000	341,153	360,054	358,795
FNMA POOL #0AS5460	3.5000	531,781	548,491	546,511
FNMA POOL #0AT1156	3.2720	40,091	41,286	41,324
FNMA POOL #0AZ2142	3.5000	475,869	490,822	489,050
FNMA POOL #0BD7165	4.0000	4,645,025	4,903,921	4,885,240
FNMA POOL #0MA1557	3.0000	52,821	53,891	54,127
FNMA POOL #0MA3027	4.0000	5,016,275	5,286,393	5,275,689
FNMA GTD REMIC P/T 01-T5 A3	7.5003	46,807	48,289	55,884
FNMA GTD REMIC P/T 02-58 HC	5.5000	2	2	2
FNMA GTD REMIC P/T 02-W11 AV1	1.5722	1,292	1,324	1,264
FNMA GTD REMIC P/T 03-24 BC	5.0000	739	747	744
FNMA GTD REMIC P/T 03-81 LC	4.5000	13,712	13,928	13,873
FNMA GTD REMIC P/T 03-W6 F	1.5661	59,936	60,360	59,591
FNMA GTD REMIC P/T 03-W8 3F2	1.5661	27,178	27,266	27,330
FNMA GTD REMIC P/T 05-110 MN	5.5000	15,224	16,692	15,568
FNMA GTD REMIC P/T 05-19 PA	5.5000	12,930	14,155	13,506
FNMA GTD REMIC P/T 05-62 JE	5.0000	25,537	28,636	26,952
FNMA GTD REMIC P/T 06-5 3A2	3.1451	31,678	31,699	33,400
FNMA GTD REMIC P/T 07-73 A1	1.2761	154,816	153,208	151,892
FNMA GTD REMIC P/T 08-51 B	4.5000	35,477	38,049	35,845
FNMA GTD REMIC P/T 09-3 PD	5.0000	25,644	28,410	27,493
FNMA GTD REMIC P/T 11-27 P	2.5000	19,890	20,482	20,122

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 14-M6 FA	1.2847	413,922	414,228	413,764
FREDDIE MAC STRUCTURED DN1 M3	0.0100	500,000	561,192	583,803
FREDDIE MAC STRUCTURED DN2 M2	5.4661	318,000	350,793	354,976
FREDDIE MAC STRUCTURED DN2 M3	4.8161	500,000	538,080	555,735
FREDDIE MAC STRUCTURED DN3 M3	5.2161	500,000	544,110	545,716
FREDDIE MAC STRUCTURED DN4 M3	5.7822	495,329	544,507	545,898
FREDDIE MAC STRUCTURED DNA2 M2	4.6822	300,000	310,060	316,830
FREDDIE MAC STRUCTURED DNA2 M3	5.8822	335,000	365,749	378,030
FREDDIE MAC STRUCTURED DNA3 M3	5.9322	500,000	573,042	575,348
FREDDIE MAC STRUCTURED DNA4 M3	5.0322	250,000	258,367	270,713
FREDDIE MAC STRUCTURED HQ1 M3	5.0161	500,000	543,276	543,688
FREDDIE MAC STRUCTURED HQA1 M2	4.7822	500,000	503,884	528,544
FREDDIE MAC STRUCTURED HQA2 M3	6.3822	550,000	622,511	639,475
FREDDIE MAC STRUCTURED HQA3 M3	5.0822	250,000	270,260	270,568
FREDDIE MAC STRUCTURED HQA4 M3	5.1322	500,000	535,637	544,001
GNMA POOL #0422529	6.0000	403	418	455
GNMA POOL #0464686	6.5000	1,904	1,941	2,081
GNMA POOL #0464820	7.0000	2,401	2,456	2,632
GNMA POOL #0485393	7.0000	180	186	191
GNMA POOL #0550475	7.0000	483	497	534
GNMA POOL #0780689	6.5000	4,979	5,072	5,512
GNMA POOL #0780770	6.0000	4,535	4,993	5,161
GNMA POOL #0781336	6.0000	18,068	18,385	20,597
GNMA GTD REMIC P/T 09-118 YE	4.0000	5,406	5,673	5,545
GNMA GTD REMIC P/T 09-127 PL	4.2500	18,190	19,335	18,809
GNMA GTD REMIC P/T 09-23 A	4.0000	6,683	6,896	6,784
GNMA GTD REMIC P/T 09-78 KB	3.0000	20,864	21,762	21,218
GNMA GTD REMIC P/T 10-106 PA	3.5000	35,982	38,546	37,134
GNMA GTD REMIC P/T 10-108 GD	3.0000	14,140	14,777	14,386
GNMA GTD REMIC P/T 10-164 KE	3.5000	13,448	14,228	13,917
GNMA GTD REMIC P/T 10-44 BE	3.0000	16,337	16,817	16,507
GNMA GTD REMIC P/T 10-61 HB	3.0000	18,589	19,243	18,834
GNMA GTD REMIC P/T 10-94 PE	3.5000	9,051	9,476	9,121
GNMA GTD REMIC P/T 12-147 AK	2.5979	745,290	758,585	767,830
ILLINOIS ST	5.1000	290,000	271,153	271,765
ILLINOIS ST	5.8770	370,000	370,022	383,168
ILLINOIS ST	7.3500	650,000	655,620	696,144
LOS ANGELES CA CMNTY CLG DIST	6.7500	200,000	201,589	305,248
LOS ANGELES CA DEPT WTR & PWR	5.7160	100,000	100,005	128,283
LOS ANGELES CA UNIF SCH DIST	5.7500	300,000	302,529	379,218
MASSACHUSETTS ST SCH BLDG AUTH	5.7150	200,000	207,004	254,308
MASSACHUSETTS ST TRANSPRTN FUN	5.7310	50,000	50,005	65,081
MET TRANSPRTN AUTH NY DEDICATE	6.0890	360,000	412,099	470,740
MET TRANSPRTN AUTH NY DEDICATE	7.3360	245,000	309,982	367,645
MET TRANSPRTN AUTH NY REVENUE	6.8140	100,000	104,019	139,848
MUNI ELEC AUTH OF GEORGIA	6.6370	225,000	301,265	276,093
N TX TOLLWAY AUTH REVENUE	6.7180	1,325,000	1,573,314	1,932,605
NEW JERSEY ST TRANSPRTN TRUST	6.1040	195,000	206,700	204,606
NEW JERSEY ST TURNPIKE AUTH	7.1020	1,196,000	1,745,801	1,756,398
NEW YORK CITY NY MUNI WTR FIN	5.9520	225,000	225,637	304,018
NEW YORK CITY NY MUNI WTR FIN	5.7240	725,000	978,625	948,075
NEW YORK CITY NY TRANSITIONAL	5.5080	200,000	201,124	251,110
NEW YORK CITY NY TRANSITIONAL	5.5720	50,000	50,005	62,604
NEW YORK ST DORM AUTH ST PERSO	5.6280	100,000	100,188	123,389
OHIO ST WTR DEV AUTH WTR POLL	4.8790	400,000	400,026	456,864
OREGON ST DEPT OF TRANSPRTN HI	5.8340	300,000	304,165	381,774
PHILADELPHIA PA AUTH FOR INDL	3.9640	1,875,000	1,874,941	1,906,725
PORT AUTH OF NEW YORK & NEW JE	4.4580	150,000	125,969	164,301
PORT AUTH OF NEW YORK & NEW JE	5.6470	1,000,000	1,234,086	1,262,580
SAN ANTONIO TX ELEC & GAS REVE	5.8080	150,000	150,008	193,173
SAN DIEGO CNTY CA REGL TRANSPR	5.9110	200,000	200,019	263,232
SAN FRANCISCO CITY & CNTY CA P	6.0000	300,000	299,431	377,607
SANTA CLARA VLY CA TRANSPRTN A	5.8760	150,000	150,014	185,589
SOUTH CAROLINA ST PUBLIC SVC A	6.4540	100,000	105,686	114,702
TENNESSEE VALLEY AUTH BD	2.8750	500,000	499,626	511,722
TEXAS ST	4.6810	50,000	50,003	59,006
TEXAS ST TRANSPRTN COMMISSION	5.1780	100,000	100,007	118,429
U S TREASURY BD PRIN STRIP	0.0000	65,055,000	26,383,263	29,891,342
U S TREASURY BOND	2.2500	7,415,000	6,450,025	6,528,099
U S TREASURY BOND	2.5000	82,763,100	78,619,159	77,058,859
U S TREASURY BOND	2.7500	4,870,000	4,729,213	4,812,501
U S TREASURY BOND	2.8750	12,180,000	12,022,632	12,261,026
U S TREASURY BOND	3.0000	67,406,200	69,698,009	69,515,832
U S TREASURY BOND	3.1250	18,150,000	19,065,761	19,179,243
U S TREASURY BOND	3.3750	6,775,000	7,130,385	7,484,525
U S TREASURY BOND	3.6250	3,800,000	4,394,408	4,371,486
U S TREASURY BOND	3.7500	500,000	555,224	587,754
U S TREASURY BOND	3.8750	10,190,000	12,032,571	12,125,703
U S TREASURY BOND	4.2500	350,000	427,524	438,443
U S TREASURY BOND	4.3750	1,300,000	1,693,829	1,659,125
U S TREASURY BOND	4.5000	8,856,000	11,299,722	11,438,704
U S TREASURY BOND	4.7500	4,170,000	5,994,468	5,555,549
U S TREASURY BOND	5.0000	200,000	267,900	274,414
U S TREASURY BOND	5.2500	3,090,000	3,953,220	3,990,324
U S TREASURY BOND	5.3750	4,340,000	5,860,503	5,832,891

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U S TREASURY BOND	6.0000	2,850,000	3,652,083	3,694,868
U S TREASURY BOND	6.1250	4,110,000	5,506,754	5,550,748
U S TREASURY BOND	6.2500	1,250,000	1,703,694	1,691,319
U S TREASURY BOND	6.5000	615,000	868,269	834,982
U S TREASURY BOND	6.6250	1,085,000	1,527,648	1,492,129
U S TREASURY BOND	8.0000	5,415,000	6,869,092	6,823,956
U S TREASURY BOND	8.1250	2,825,000	3,491,180	3,498,587
U S TREASURY NOTE	0.7500	7,430,000	7,374,504	7,345,370
U S TREASURY NOTE	0.8750	13,470,000	13,434,408	13,339,252
U S TREASURY NOTE	1.0000	26,915,000	26,759,165	26,690,131
U S TREASURY NOTE	1.1250	28,035,000	27,877,746	27,506,880
U S TREASURY NOTE	1.2500	45,720,000	45,703,642	45,250,825
U S TREASURY NOTE	1.3750	69,390,000	68,959,869	68,690,899
U S TREASURY NOTE	1.5000	45,906,500	45,418,354	44,324,659
U S TREASURY NOTE	1.6250	133,279,500	130,632,972	130,278,704
U S TREASURY NOTE	1.7500	60,870,800	61,098,495	60,542,642
U S TREASURY NOTE	1.8750	13,618,000	13,685,490	13,664,863
U S TREASURY NOTE	2.0000	147,030,000	144,859,700	145,159,361
U S TREASURY NOTE	2.1250	53,730,000	54,737,088	54,246,636
U S TREASURY NOTE	2.2500	74,879,600	75,446,944	74,864,159
U S TREASURY NOTE	2.3750	45,197,500	45,980,373	45,545,985
U S TREASURY NOTE	2.5000	6,250,000	6,497,208	6,403,563
U S TREASURY NOTE	2.6250	920,000	943,625	948,858
U S TREASURY NOTE	2.7500	11,335,000	11,749,196	11,758,766
U S TREASURY NOTE	3.1250	1,695,000	1,750,845	1,749,691
U S TREASURY NOTE	3.6250	2,000,000	2,139,864	2,136,172
U S TREASURY NOTE	3.7500	1,375,000	1,424,886	1,419,688
UNIV OF CALIFORNIA CA REVENUES	5.9460	100,000	107,169	129,134
UNIV OF CALIFORNIA CA REVENUES	6.2700	1,225,000	1,322,958	1,307,320
UNIV OF CALIFORNIA CA RGTS MED	6.5480	1,815,000	1,815,446	2,460,323
US TREAS-CPI INFLAT	0.7500	3,798,621	3,391,231	3,562,426
US TREAS-CPI INFLAT	1.0000	4,113,526	4,375,145	4,109,836
US TREAS-CPI INFLAT	0.1250	14,876,992	14,982,481	14,349,855
US TREAS-CPI INFLAT	0.3750	8,502,228	8,461,298	8,350,370
Total of U.S. Government & Federal Agency Obligations			1,252,292,166	1,256,642,674

Domestic Corporate & Other Bonds

21ST CENTURY FOX AMERICA INC	6.1500	915,000	979,872	1,154,880
ABBOTT LABORATORIES	2.0000	615,000	614,356	613,544
ABBOTT LABORATORIES	2.3500	670,000	669,474	675,037
ABBOTT LABORATORIES	2.5500	685,000	684,215	679,804
ABBOTT LABORATORIES	2.8000	420,000	424,698	426,561
ABBOTT LABORATORIES	3.2500	1,670,000	1,657,088	1,703,458
ABBOTT LABORATORIES	3.4000	800,000	796,529	818,944
ABBOTT LABORATORIES	4.7500	200,000	198,746	217,692
ABBOTT LABORATORIES	4.9000	700,000	703,565	771,007
ABBOTT LABORATORIES	5.3000	300,000	345,108	339,671
ABBVIE INC	1.8000	800,000	799,759	801,010
ABBVIE INC	2.3000	3,410,000	3,405,356	3,401,540
ABBVIE INC	2.8500	1,600,000	1,621,733	1,596,429
ABBVIE INC	3.2000	11,986,000	12,103,260	12,217,104
ABBVIE INC	4.5000	400,000	423,983	421,854
ABBVIE INC	4.7000	2,000,000	1,979,155	2,125,282
ABC SUPPLY 4/17 COV-LITE TLB	0.0000	807,738	807,738	809,353
ABFC 2007-WMC1 TRUST WMC1 A2B	2.2322	803,096	594,880	632,277
ACADIA HEALTHCARE CO INC	5.1250	535,000	535,556	552,388
ACADIA HEALTHCARE CO INC	5.6250	3,770,000	3,806,004	3,899,594
ACCO BRANDS CORP 144A	5.2500	2,785,000	2,799,017	2,892,919
ACE SECURITIES CORP HO HE4 A2A	1.2922	24,542	25,557	17,418
ACE SECURITIES CORP HOM HE1 M1	2.2072	195,760	186,228	191,864
ACOSTA 4/15 TLB1	0.0000	664,459	661,502	592,697
ACTAVIS INC	3.2500	530,000	535,879	541,510
ACTIVISION BLIZZARD INC	2.3000	720,000	719,255	715,308
ACTIVISION BLIZZARD INC	2.6000	2,295,000	2,287,568	2,288,161
ACTIVISION BLIZZARD INC	3.4000	775,000	767,501	772,741
ACTIVISION BLIZZARD INC	4.5000	410,000	404,083	407,937
ADJUSTABLE RATE MORTGAGE 5 2A1	3.5976	188,546	159,909	175,315
ADVANCED DISPOSAL 10/16	0.0000	327,060	327,060	328,055
ADVANTAGE SALES 7/14 TL	0.0000	687,816	686,545	658,157
AECOM	5.7500	1,525,000	1,538,137	1,595,531
AES CORP/VA	5.5000	620,000	638,236	645,575
AES CORP/VA	6.0000	2,025,000	2,031,873	2,166,750
AETNA INC	2.8000	1,460,000	1,437,349	1,457,467
AFLAC INC	4.0000	462,000	465,903	455,210
AHERN RENTALS INC 144A	7.3750	1,500,000	1,494,157	1,230,000
AIR LEASE CORP	2.1250	2,800,000	2,792,177	2,786,610
AIR LEASE CORP	2.6250	285,000	283,739	282,475
AIR LEASE CORP	3.0000	2,375,000	2,346,746	2,361,337
AIR MEDICAL 4/15 COV-LITE TLB	0.0000	381,694	381,034	374,155
AK STEEL CORP	7.6250	375,000	370,961	390,120
AK STEEL CORP	8.3750	245,000	245,001	256,025
ALABAMA POWER CO	2.8000	435,000	429,567	425,358

	Coupon	Units	Cost	Market Value
ALBERTSON'S 12/16 B5 TLB	0.0000	158,803	157,557	156,818
ALBERTSON'S 6/17 TLB4	0.0000	543,701	539,130	536,361
ALBERTSONS COS LLC / SAFE 144A	5.7500	2,400,000	2,401,370	2,232,000
ALBERTSONS COS LLC / SAFE 144A	6.6250	1,635,000	1,637,882	1,622,738
ALERE 6/15 COV-LITE TLB	0.0000	380,245	379,283	380,926
ALERE INC	6.5000	432,000	434,896	438,480
ALERE INC	7.2500	250,000	254,747	250,313
ALERE INC 144A	6.3750	520,000	541,343	558,350
ALERIS INTERNATIONAL INC 144A	9.5000	300,000	319,364	308,487
ALEXANDRIA REAL ESTATE EQUITIE	2.7500	800,000	799,203	805,493
ALEXANDRIA REAL ESTATE EQUITIE	3.9000	2,900,000	2,941,296	2,996,300
ALEXANDRIA REAL ESTATE EQUITIE	3.9500	100,000	102,804	101,688
ALIXPARTNERS 4/17 COV-LITE TLB	0.0000	795,000	793,139	797,981
ALLEGHANY CORP	4.9000	300,000	298,036	317,477
ALLIANCE DATA SYSTEMS COR 144A	6.3750	1,100,000	1,126,901	1,113,750
ALLISON TRANSMISSION INC 144A	5.0000	2,980,000	2,991,541	3,054,500
ALLSTATE CORP/THE	4.2000	1,700,000	1,760,273	1,772,281
ALLSTATE CORP/THE	4.5000	200,000	210,538	218,612
ALLSTATE CORP/THE	5.7500	675,000	717,045	739,125
ALLSTATE CORP/THE	3.2800	1,220,000	1,218,426	1,238,213
ALLY AUTO RECEIVABLES TRU 2 A4	1.2400	1,240,000	71,263	71,261
ALLY FINANCIAL INC	3.5000	2,800,000	2,797,583	2,838,500
ALLY FINANCIAL INC	3.6000	2,000,000	1,996,542	2,022,500
ALLY FINANCIAL INC	4.1250	3,028,000	2,988,046	3,103,700
ALLY FINANCIAL INC	4.6250	310,000	306,338	322,400
ALPHABET INC	3.6250	230,000	243,204	243,478
ALPHABET INC	1.9980	1,000,000	980,865	935,630
ALTERNATIVE LOAN TRU OC10 2A2A	1.4122	189,449	179,087	171,672
ALTERNATIVE LOAN TRUS OA9 2A1A	1.4378	1,774,629	1,313,437	1,081,256
ALTERNATIVE LOAN TRUST 61 2A1	1.5122	138,522	136,267	125,008
ALTERNATIVE LOAN TRUST 9T1 1A3	6.0000	1,440,237	1,164,875	1,056,200
ALTERNATIVE LOAN TRUST OA19 A1	1.4078	524,467	491,092	413,434
ALTICE US FINANCE I CORP 144A	5.5000	1,875,000	1,875,073	1,968,750
AMAZON.COM INC	4.8000	120,000	125,097	138,144
AMEREN ILLINOIS CO	2.7000	400,000	399,922	403,203
AMERICAN AIRLINES 2011-1 CLASS	5.2500	110,104	110,428	116,435
AMERICAN AIRLINES 2013-2 CLASS	4.9500	1,012,365	1,073,279	1,078,169
AMERICAN AIRLINES 2016-2 CLASS	3.2000	1,475,610	1,475,576	1,462,625
AMERICAN AIRLINES 2016-3 CLASS	3.2500	997,000	992,672	982,045
AMERICAN AIRLINES 2017-1 CLASS	3.6500	1,755,000	1,755,027	1,807,650
AMERICAN BUILDERS & CONTR 144A	5.6250	902,000	910,897	927,933
AMERICAN ENERGY MARCELLUS 7/14	0.0000	373,102	372,146	238,162
AMERICAN EXPRESS CO	1.5500	465,000	465,336	464,877
AMERICAN EXPRESS CO	2.6500	1,200,000	1,198,856	1,201,382
AMERICAN EXPRESS CREDIT CORP	2.2000	1,000,000	999,070	1,004,759
AMERICAN EXPRESS CREDIT CORP	2.2500	1,100,000	1,099,477	1,098,299
AMERICAN EXPRESS CREDIT CORP	2.6000	505,000	504,739	512,374
AMERICAN FINANCIAL GROUP INC/O	3.5000	1,100,000	1,095,032	1,089,572
AMERICAN GREETINGS CORP 144A	7.8750	470,000	487,185	508,188
AMERICAN HOME MORTGAGE AS 5 A1	1.6959	508,892	356,128	269,419
AMERICAN HONDA FINANCE CORP	1.6500	3,520,000	3,519,056	3,443,972
AMERICAN HONDA FINANCE CORP	2.2500	1,545,000	1,548,515	1,558,119
AMERICAN INTERNATIONAL GROUP I	3.3000	4,801,000	4,799,854	4,939,422
AMERICAN INTERNATIONAL GROUP I	3.7500	3,600,000	3,589,617	3,666,888
AMERICAN INTERNATIONAL GROUP I	3.9000	2,700,000	2,698,818	2,762,168
AMERICAN INTERNATIONAL GROUP I	6.4000	800,000	908,340	905,278
AMERICAN ROCK SALT 5/14	0.0000	432,340	431,145	432,340
AMERICAN ROCK SALT 6/15	0.0000	367,085	367,085	367,085
AMERICAN TOWER CORP	2.8000	7,055,000	7,029,767	7,150,870
AMERICAN TOWER CORP	3.3750	1,700,000	1,668,641	1,663,265
AMERICAN TOWER CORP	3.4500	300,000	298,918	309,373
AMERICAN TOWER CORP	3.5000	600,000	617,203	615,350
AMERICAN TOWER CORP	3.5500	960,000	957,821	951,920
AMERICAN TOWER CORP	4.7000	1,100,000	1,150,684	1,191,016
AMERICAN TOWER CORP	5.0500	700,000	704,646	754,012
AMERICAN TOWER CORP	5.9000	100,000	100,877	112,666
AMERICAN TRANSMISSION SYS 144A	5.0000	625,000	716,464	697,934
AMERICREDIT AUTOMOBILE REC 5 C	2.2900	2,222,237	2,223,945	2,227,184
AMERIFORGE 1/13 COV-LITE TL	0.0000	255,238	254,769	135,276
AMERIFORGE 6/17 EXIT TL	0.0000	29,372	29,372	29,372
AMERIGAS PARTNERS LP / AMERIGA	5.5000	955,000	954,945	974,100
AMERIGAS PARTNERS LP / AMERIGA	5.6250	3,225,000	3,249,732	3,321,750
AMERIPRISE FINANCIAL INC	7.3000	1,000,000	1,071,513	1,101,797
AMGEN INC	2.6000	3,400,000	3,398,085	3,217,672
AMGEN INC	2.6500	655,000	653,635	657,186
AMGEN INC	3.1250	300,000	302,731	300,663
AMGEN INC	3.8750	1,165,000	1,196,182	1,227,968
AMGEN INC	4.6630	318,000	329,824	336,811
AMPHENOL CORP	2.2000	295,000	295,787	295,777
AMR 10/16 (2023) TLB	0.0000	405,900	404,584	405,843
ANADARKO PETROLEUM CORP	3.4500	1,700,000	1,655,622	1,660,603
ANADARKO PETROLEUM CORP	4.8500	750,000	785,838	800,505
ANADARKO PETROLEUM CORP	6.2000	485,000	550,809	553,820
ANADARKO PETROLEUM CORP	6.6000	1,065,000	1,300,166	1,315,308
ANADARKO PETROLEUM CORP	6.9500	1,870,000	2,009,312	2,027,013

	Coupon	Units	Cost	Market Value
ANADARKO PETROLEUM CORP	8.7000	2,700,000	2,781,369	2,977,860
ANALOG DEVICES INC	3.1250	1,470,000	1,476,958	1,485,682
ANTERO RESOURCES CORP	5.1250	85,000	81,079	85,185
ANTERO RESOURCES CORP	5.3750	620,000	602,985	626,200
ANTERO RESOURCES CORP	5.6250	1,040,000	1,017,029	1,053,000
ANTHEM INC	2.3000	915,000	914,152	920,151
ANTHEM INC	4.6500	1,220,000	1,210,023	1,314,833
AOT BEDDING 10/16 2ND LIEN	0.0000	1,910,000	1,886,000	1,901,252
APACHE CORP	3.2500	665,000	671,512	674,694
APACHE CORP	4.7500	545,000	528,402	546,590
APACHE CORP	6.0000	150,000	173,043	173,547
APEX TOOL GROUP LLC 144A	7.0000	2,904,000	2,924,056	2,700,720
APPLE INC	2.1000	1,635,000	1,638,757	1,650,328
APPLE INC	2.7000	800,000	798,948	814,618
APPLE INC	3.0000	7,130,000	7,120,912	7,172,725
APPLE INC	3.2000	1,405,000	1,405,000	1,421,410
APPLE INC	3.4500	345,000	342,085	324,182
APPLE INC	3.8500	385,000	383,996	384,737
APPLE INC	4.2500	1,240,000	1,237,512	1,315,166
APPLE INC	4.3750	1,735,000	1,795,586	1,875,814
APPLE INC	4.5000	400,000	398,200	448,846
APPLE INC	4.6500	1,085,000	1,078,874	1,216,199
APPLIED MATERIALS INC	3.9000	1,200,000	1,253,926	1,278,409
APPLIED MATERIALS INC	4.3500	300,000	301,738	318,422
APX GROUP INC	7.8750	530,000	552,639	575,050
ARGENT SECURITIES TRUST M1 A2B	1.3222	23,444	24,366	10,043
ARGENT SECURITIES TRUST M2 A2B	1.3422	2,292,620	1,057,445	993,190
ARGENT SECURITIES TRUST W4 A2D	1.5022	702,841	304,732	249,117
ARIZONA PUBLIC SERVICE CO	4.5000	200,000	198,299	218,446
ARL SECOND LLC 1A A2 144A	3.9700	2,515,000	2,526,276	2,464,081
ARROW ELECTRONICS INC	3.8750	360,000	358,477	357,003
ASCENT RESOURCES UTICA HO 144A	10.0000	1,600,000	1,599,982	1,600,000
ASHTREAD CAPITAL INC 144A	5.6250	1,755,000	1,755,043	1,886,625
ASSOCIATED MATERIALS LLC 144A	9.0000	125,000	121,539	133,125
ASURION 1/17 COV-LITE	0.0000	603,454	601,310	605,904
ASURION 2/14 COV-LITE 2ND LIEN	0.0000	1,110,000	1,100,394	1,114,163
ASURION 4/17 COV-LITE B5 TLB	0.0000	494,403	496,551	496,875
AT HOME 5/15 COV-LITE TLB	0.0000	401,863	398,589	400,356
AT&T INC	2.3750	4,405,000	4,409,633	4,435,465
AT&T INC	2.4500	145,000	144,958	145,745
AT&T INC	3.0000	4,850,000	4,845,902	4,852,507
AT&T INC	3.1500	1,600,000	1,797,265	1,799,332
AT&T INC	3.4000	2,300,000	2,251,863	2,261,107
AT&T INC	3.6000	4,530,000	4,637,084	4,636,274
AT&T INC	3.8000	1,680,000	1,700,811	1,726,678
AT&T INC	3.9500	850,000	887,653	866,304
AT&T INC	4.1250	4,475,000	4,519,416	4,588,079
AT&T INC	4.5000	7,182,000	7,233,316	7,044,567
AT&T INC	4.5500	1,071,000	1,094,879	1,012,069
AT&T INC	4.7500	925,000	870,230	907,059
AT&T INC	4.8000	500,000	508,025	495,522
AT&T INC	5.1500	1,150,000	1,184,369	1,174,372
AT&T INC	5.2000	700,000	756,912	752,173
AT&T INC	5.2500	3,195,000	3,180,220	3,403,880
AT&T INC	5.3500	104,000	104,127	110,123
AT&T INC	5.4500	975,000	1,035,679	1,049,612
AT&T INC	5.5000	175,000	179,375	178,760
AT&T INC	6.3750	2,060,000	2,459,073	2,405,631
AT&T INC	2.2536	1,300,000	1,300,000	1,313,464
AT&T INC	1.0500	1,165,000	1,308,278	1,322,894
ATMOS ENERGY CORP	4.1250	190,000	197,415	199,958
AUDIO VISUAL SERVICES 4/17 TLB	0.0000	1,178,847	1,174,345	1,178,116
AUTODESK INC	3.1250	3,320,000	3,317,113	3,385,304
AUTODESK INC	3.5000	1,000,000	993,754	983,389
AUTOMATIC DATA PROCESSING INC	3.3750	1,240,000	1,258,080	1,288,686
AUTOZONE INC	2.8750	600,000	585,851	594,463
AV HOMES INC 144A	6.6250	405,000	409,779	417,656
AVALONBAY COMMUNITIES INC	3.4500	1,750,000	1,731,339	1,779,292
AVIATION CAPITAL GROUP CO 144A	4.6250	600,000	609,443	609,283
AVIATION CAPITAL GROUP CO 144A	7.1250	500,000	509,349	567,993
AVIS BUDGET CAR RENTAL LL 144A	5.2500	109,000	102,823	102,596
AVOLON 3/17 COV-LITE TLB2	0.0000	505,000	502,869	507,954
AWAS AVIATION PASS THRU TR NO	1.0850	1,650,000	1,650,000	1,682,618
AXALTA COATING SYSTEMS LL 144A	4.8750	1,945,000	1,937,768	2,008,213
B&G FOODS 3/17 TLB2	0.0000	247,509	246,562	248,477
B&G FOODS INC	4.6250	1,985,000	1,990,922	2,027,181
BALTIMORE GAS & ELECTRIC CO	6.3500	100,000	116,056	130,655
BANC OF AMERICA FUNDING C 5A1	3.2474	83,081	57,959	80,858
BANC OF AMERICA FUNDING E 2A1	3.7085	128,868	94,926	107,399
BANC OF AMERICA FUNDING E 8A1	3.2824	513,590	404,035	391,587
BANK OF AMERICA CORP	2.6250	1,560,000	1,559,723	1,566,914
BANK OF AMERICA CORP	3.5000	2,150,000	2,257,671	2,157,323
BANK OF AMERICA CORP	3.8750	4,455,000	4,612,020	4,608,747
BANK OF AMERICA CORP	3.9500	1,850,000	1,858,033	1,874,496
BANK OF AMERICA CORP	4.0000	2,325,000	2,376,405	2,392,898

	Coupon	Units	Cost	Market Value
BANK OF AMERICA CORP	4.1000	4,781,000	4,924,359	5,061,267
BANK OF AMERICA CORP	4.2000	4,960,000	4,957,554	5,148,996
BANK OF AMERICA CORP	4.4500	180,000	180,000	187,334
BANK OF AMERICA CORP	4.8750	335,000	335,152	375,060
BANK OF AMERICA CORP	5.0000	1,000,000	1,088,482	1,091,128
BANK OF AMERICA CORP	5.4900	1,400,000	1,390,749	1,473,403
BANK OF AMERICA CORP	5.6250	1,660,000	1,757,292	1,817,876
BANK OF AMERICA CORP	5.6500	2,900,000	2,986,858	2,991,069
BANK OF AMERICA CORP	5.7500	500,000	499,688	508,462
BANK OF AMERICA CORP	5.8750	200,000	211,632	250,634
BANK OF AMERICA CORP	6.4000	900,000	900,214	906,391
BANK OF AMERICA CORP	6.8750	6,550,000	6,712,262	6,816,120
BANK OF AMERICA CORP	2.5030	760,000	760,000	750,285
BANK OF AMERICA CORP	2.1510	3,250,000	3,250,000	3,235,287
BANK OF AMERICA CORP	3.1240	800,000	800,000	808,785
BANK OF AMERICA CORP	3.8240	1,900,000	1,907,922	1,932,992
BANK OF AMERICA CORP	4.4430	200,000	201,446	211,536
BANK OF AMERICA CORP	3.7050	600,000	600,000	604,395
BANK OF AMERICA CORP	0.2190	675,000	935,953	771,103
BANK OF AMERICA CORP	2.8810	1,000,000	1,000,000	1,001,848
BANK OF AMERICA CORP	2.4872	1,925,000	1,925,872	1,954,531
BANK OF AMERICA CORP REGS	2.3750	500,000	607,524	612,384
BANK OF AMERICA CORP REGS	4.3825	11,000,000	944,117	723,214
BANK OF NEW YORK MELLON CORP/T	2.0500	570,000	569,792	564,783
BANK OF NEW YORK MELLON CORP/T	2.4500	4,000,000	3,998,196	4,039,024
BANK ONE CORP	8.0000	300,000	300,466	396,795
BASS PRO SHOPS 11/16 COV-LITE	0.0000	1,020,000	1,014,745	989,910
BAXALTA INC	2.0000	85,000	84,982	85,137
BAXALTA INC	2.8750	255,000	254,951	259,071
BAXTER INTERNATIONAL INC	2.6000	460,000	459,593	437,741
BAXTER INTERNATIONAL INC	3.5000	560,000	551,542	501,814
BAYER US FINANCE LLC 144A	2.3750	1,000,000	997,851	1,007,961
BAYVIEW OPPORTUNI NPL1 A1 144A	3.5979	113,492	113,470	113,256
BEACON ROOFING 9/15 COV-LITE	0.0000	344,750	344,459	346,260
BEAR STEARNS ALT-A TRUST 1 1A1	1.5361	581,985	309,599	457,197
BEAR STEARNS ALT-A TRUST 9 2A1	3.2099	146,139	158,457	138,324
BEAR STEARNS ARM TRUST 2 5 2A1	3.1984	40,541	28,661	40,708
BEAR STEARNS ARM TRUST 2 8 2A1	3.5653	29,248	29,374	29,672
BEAR STEARNS ARM TRUST 2 8 4A1	3.4323	66,367	71,245	66,758
BEAR STEARNS ASSET BAC HE7 1A1	2.2322	285,730	281,832	286,493
BEAR STEARNS ASSET BACKE 2 AF2	8.4100	34,616	34,721	34,473
BEAR STEARNS COMMER T22 B 144A	5.7134	110,763	110,497	112,004
BEAR STEARNS COMMERCIA PW17 A4	5.6940	1,487,204	1,355,601	1,492,876
BEAZER HOMES USA INC	6.7500	195,000	194,999	203,288
BEAZER HOMES USA INC	8.7500	190,000	193,909	211,850
BECTON DICKINSON AND CO	2.6750	227,000	228,058	229,779
BECTON DICKINSON AND CO	3.2500	585,000	581,382	598,975
BECTON DICKINSON AND CO	3.7000	915,000	915,871	917,892
BECTON DICKINSON AND CO	3.7340	500,000	502,027	508,193
BECTON DICKINSON AND CO	2.8940	1,830,000	1,830,000	1,835,721
BECTON DICKINSON AND CO	2.4040	360,000	360,000	360,581
BECTON DICKINSON AND CO	3.3630	6,145,000	6,145,000	6,159,047
BERKSHIRE HATHAWAY ENERGY CO	6.1250	805,000	782,593	1,034,193
BERKSHIRE HATHAWAY FINANCE COR	3.0000	1,200,000	1,218,759	1,237,942
BERKSHIRE HATHAWAY INC	0.7500	540,000	593,937	615,711
BERKSHIRE HATHAWAY INC	1.1250	780,000	835,658	864,227
BERKSHIRE HATHAWAY INC	2.7500	950,000	947,857	962,588
BERKSHIRE HATHAWAY INC	3.1250	2,295,000	2,293,085	2,320,819
BERKSHIRE HATHAWAY INC	4.5000	2,280,000	2,404,824	2,505,417
BERLIN PACKAGING 5/17 TLB	0.0000	129,341	129,341	129,543
BERRY PLASTICS 1/17 TLI	0.0000	245,300	244,418	245,438
BERRY PLASTICS 2/17 COV-LITE	0.0000	784,320	776,104	783,974
BERRY PLASTICS CORP	5.5000	2,515,000	2,514,551	2,618,744
BERRY PLASTICS CORP	6.0000	560,000	563,234	597,100
BIOGEN INC	2.9000	180,000	179,753	183,608
BIOGEN INC	4.0500	1,200,000	1,197,596	1,266,947
BIOGEN INC	6.8750	783,000	798,060	809,468
BLACKROCK INC	3.2000	600,000	597,621	607,301
BLACKSTONE CQP HOLDCO LP 144A	6.5000	4,069,000	4,068,564	4,088,503
BLOCK COMMUNICATIONS INC 144A	6.8750	100,000	100,000	107,250
BLOCK FINANCIAL LLC	5.2500	100,000	107,236	105,996
BLUE RACER MIDSTREAM LLC 144A	6.1250	1,495,000	1,390,431	1,506,213
BLUELINE RENTAL FINANCE C 144A	9.2500	4,535,000	4,596,118	4,716,400
BMC EAST LLC 144A	5.5000	1,050,000	1,050,035	1,097,250
BMW US CAPITAL LLC 144A	1.8500	1,200,000	1,198,841	1,178,351
BMW US CAPITAL LLC 144A	2.0000	985,000	983,109	976,126
BOARDWALK PIPELINES LP	4.4500	600,000	617,260	614,293
BOSTON PROPERTIES LP	5.6250	580,000	579,733	636,823
BOSTON SCIENTIFIC CORP	2.6500	1,574,955	1,574,955	1,589,460
BOSTON SCIENTIFIC CORP	2.8500	2,575,000	2,577,735	2,610,710
BOSTON SCIENTIFIC CORP	3.3750	1,600,000	1,581,596	1,647,067
BOSTON SCIENTIFIC CORP	3.8500	3,300,000	3,407,792	3,411,652
BRAND ENERGY & INFRASTRUC 144A	8.5000	755,000	759,655	781,425
BRAND ENERGY 6/17 TL	0.0000	700,000	693,000	698,467
BRICKMAN GROUP 12/13 COV-LITE	0.0000	1,081,218	1,073,168	1,081,298

	Coupon	Units	Cost	Market Value
BRIGHT HORIZONS 4/17 TLB	0.0000	384,038	382,445	385,670
BRIGHTHOUSE FINANCIAL INC 144A	3.7000	700,000	699,420	691,496
BRIXMOR OPERATING PARTNERSHIP	3.2500	100,000	98,630	97,743
BRIXMOR OPERATING PARTNERSHIP	3.6500	100,000	99,609	98,396
BRIXMOR OPERATING PARTNERSHIP	3.8500	2,220,000	1,970,831	2,190,854
BROADCOM CORP / BROADCOM 144A	3.0000	3,625,000	3,629,988	3,657,400
BROADCOM CORP / BROADCOM 144A	3.6250	2,155,000	2,162,286	2,204,561
BROADCOM CORP / BROADCOM 144A	3.8750	2,145,000	2,135,865	2,202,701
BROADRIDGE FINANCIAL SOLUTIONS	3.4000	635,000	632,615	625,196
BROOKFIELD FINANCE LLC	4.0000	100,000	101,232	102,577
BUCKEYE PARTNERS LP	2.6500	600,000	599,695	603,200
BUCKEYE PARTNERS LP	4.1500	182,000	187,724	186,911
BUCKEYE PARTNERS LP	5.6000	325,000	324,639	335,513
BUILDERS FIRSTSOURCE INC 144A	5.6250	500,000	500,010	520,625
BURLINGTON NORTHERN SANTA FE L	3.4000	3,965,000	4,227,868	4,127,684
BURLINGTON NORTHERN SANTA FE L	3.4500	820,000	828,447	854,820
BURLINGTON NORTHERN SANTA FE L	4.5500	535,000	532,188	593,026
BURLINGTON NORTHERN SANTA FE L	4.9000	925,000	923,215	1,079,618
BURLINGTON NORTHERN SANTA FE L	5.1500	825,000	1,037,541	987,573
BURLINGTON NORTHERN SANTA FE L	5.4000	500,000	498,604	609,030
BWAY HOLDING CO 144A	5.5000	600,000	600,006	612,750
CA INC	3.6000	265,000	264,769	267,974
CA INC	4.7000	1,200,000	1,199,998	1,224,502
CA INC	5.3750	1,100,000	1,180,137	1,154,837
CABLE ONE INC 144A	5.7500	2,065,000	2,076,069	2,170,831
CABLEVISION SYSTEMS 3/17 TLB	0.0000	573,907	573,951	569,459
CALFRAC HOLDINGS LP 144A	7.5000	645,000	656,673	554,700
CALIFORNIA INSTITUTE OF TECHNO	4.7000	200,000	198,170	202,809
CALIFORNIA RESOURCES CORP 144A	8.0000	570,000	378,386	360,525
CALPINE 5/16 B7 COV-LITE TLB	0.0000	239,975	238,069	239,555
CALPINE CORP 144A	5.2500	1,620,000	1,620,002	1,587,600
CANTOR FITZGERALD LP 144A	6.5000	2,700,000	2,725,516	3,022,415
CANTOR FITZGERALD LP 144A	7.8750	100,000	110,462	110,105
CAPITAL AUTOMOTIVE 3/17 2ND	0.0000	160,000	158,531	162,200
CAPITAL ONE BANK USA NA	2.1500	520,000	519,914	520,699
CAPITAL ONE BANK USA NA	3.3750	5,940,000	5,891,798	5,990,716
CAPITAL ONE FINANCIAL CORP	2.4500	1,035,000	1,036,061	1,040,535
CAPITAL ONE FINANCIAL CORP	2.5000	415,000	414,373	416,798
CAPITAL ONE FINANCIAL CORP	3.7500	575,000	574,693	561,101
CAPITAL ONE FINANCIAL CORP	1.9409	4,300,000	4,299,771	4,321,001
CAPITAL ONE NA/MCLEAN VA	2.3500	1,000,000	999,482	1,000,326
CAPITAL ONE NA/MCLEAN VA	2.4000	1,000,000	998,336	1,003,563
CAPITAL ONE NA/MCLEAN VA	2.3218	6,335,000	6,335,000	6,371,521
CARDINAL HEALTH INC	3.0790	1,355,000	1,355,000	1,358,268
CARFINANCE CAPITAL A 1A A 144A	1.7500	279,659	279,654	279,629
CARRINGTON MORTGAGE LO FRE1 A3	1.4922	1,900,000	1,419,893	1,677,552
CARRIZO OIL & GAS INC	6.2500	1,985,000	2,027,873	1,910,563
CASELLA WASTE 4/17 COV-LITE	0.0000	299,250	298,004	300,187
CATALENT PHARMA 5/14 (USD) TLB	0.0000	235,848	235,295	237,365
CATERPILLAR FINANCIAL SERVICES	3.3000	2,960,000	3,016,741	3,052,790
CATERPILLAR FINANCIAL SERVICES	7.1500	787,000	843,884	853,247
CATHOLIC HEALTH INITIATIVES	2.9500	400,000	401,224	391,112
C-BASS 2006-CB9 TRUST CB9 A1	1.2922	27,936	28,023	16,004
C-BASS 2006-CB9 TRUST CB9 A2	1.3422	2,305,554	1,390,251	1,332,701
CBOE HOLDINGS INC	1.9500	100,000	99,930	99,966
CBOE HOLDINGS INC	3.6500	1,120,000	1,124,152	1,129,636
CBRE SERVICES INC	5.2500	350,000	356,336	381,139
CBS CORP	2.9000	1,350,000	1,296,319	1,278,632
CBS CORP	3.3750	500,000	495,135	490,047
CBS CORP	3.5000	425,000	428,980	430,710
CBS CORP	4.3000	1,810,000	1,834,411	1,922,649
CBS CORP	4.6000	2,110,000	2,119,779	2,164,541
CBS RADIO 10/16 COV-LITE TL	0.0000	162,569	161,846	162,772
CBS RADIO 3/17 TLB1	0.0000	335,000	335,000	336,467
CBS RADIO INC 144A	7.2500	215,000	215,010	221,450
CC HOLDINGS GS V LLC / CROWN C	3.8490	2,000,000	2,037,300	2,102,556
CCC INFORMATION 3/17 COV-LITE	0.0000	335,000	334,205	333,576
CCO HOLDINGS LLC / CCO HO 144A	5.1250	4,735,000	4,748,613	4,947,138
CCO HOLDINGS LLC / CCO HO 144A	5.5000	165,000	165,004	175,106
CCO HOLDINGS LLC / CCO HO 144A	5.7500	405,000	404,388	433,350
CCO HOLDINGS LLC / CCO HO 144A	5.8750	970,000	969,935	1,035,475
CCO HOLDINGS LLC / CCO HOLDING	5.2500	695,000	695,845	714,113
CCO HOLDINGS LLC / CCO HOLDING	5.7500	180,000	189,071	189,675
CCP CDX SP UL CDX.NA.IG.28	1.0000	600,000	9,090	11,079
CCP_CDS. SP UL BERKSHIRE HATHA	1.0000	1,700,000	30,660	42,454
CCP_CDS. SP UL ENBRIDGE INC. C	1.0000	1,400,000	0	-2,166
CCP_CDS. SP UL FORD MOTOR COMP	5.0000	2,100,000	324,863	357,087
CCP_CDS. SP UL GENERAL MOTORS	5.0000	100,000	15,553	16,150
CCP_CDS. SP UL METLIFE INC. C	1.0000	7,800,000	75,089	154,175
CCP_CDS. SP UL MORGAN STANLEY	1.0000	600,000	9,713	10,421
CCP_CDS. SP UL TIME WARNER CAB	1.0000	3,300,000	57,891	54,787
CCP_CDS. SP UL VERIZON COMMUNI	1.0000	1,500,000	24,150	18,423
CCP_CD_X SP UL PRUDENTIAL FIN	1.0000	4,200,000	29,234	102,073
CCP_CD_X SP UL TENET HEALTHCARE	5.0000	800,000	45,141	53,737
CCP_CD_X. SP UL CDX.NA.HY.28_V1	5.0000	1,410,000	99,102	97,211

	Coupon	Units	Cost	Market Value
CCP_CDX_SP UL CDX.EM.27_V1 CM	0.0000	-13,700,000	-738,092	-750,379
CCP_IRS R LIB3M 100BPS P 2.25%	1.2736	12,400,000	204,750	842,057
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.6251	56,000,000	0	-598,490
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.2456	50,500,000	0	-585,147
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.2417	9,600,000	0	128,868
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.2736	175,500,000	2,484,928	3,855,360
CDK GLOBAL INC 144A	4.8750	2,080,000	2,080,013	2,137,200
CDT-HUNT SCHOOL VLG (AHF)	4.9500	450,000	450,000	452,070
CDW 8/16 TL	0.0000	619,882	619,153	622,083
CDW LLC / CDW FINANCE CORP	5.0000	220,000	224,008	229,075
CEC ENTERTAINMENT INC	8.0000	525,000	512,876	547,313
CEDAR FAIR LP / CANADA'S 144A	5.3750	390,000	390,001	411,450
CEDAR FAIR LP / CANADA'S WONDE	5.3750	1,610,000	1,627,375	1,682,450
CELGENE CORP	2.8750	1,575,000	1,573,057	1,610,560
CELGENE CORP	5.0000	100,000	105,106	112,600
CEMEX FINANCE LLC 144A	6.0000	215,000	216,671	228,459
CEMEX FINANCE LLC 144A	9.3750	2,135,000	2,224,076	2,268,438
CENTENE CORP	4.7500	2,960,000	2,970,230	3,052,369
CENTENE CORP	5.6250	980,000	980,053	1,021,650
CENTENE CORP	6.1250	890,000	890,064	962,250
CENTURYLINK INC	5.6250	3,280,000	3,246,637	3,274,522
CENTURYLINK INC	5.8000	275,000	266,551	286,000
CEQUEL COMMUNICATIONS HOL 144A	5.1250	655,000	634,665	667,072
CERIDIAN 11/14 TL	0.0000	179,497	178,196	178,040
CHANGE HEALTHCARE HOLDING 144A	5.7500	2,895,000	2,900,767	2,952,900
CHARLES SCHWAB CORP/THE	3.2000	700,000	698,904	703,266
CHARTER COMM OPERATING 12/16	0.0000	297,000	296,480	297,633
CHARTER COMMUNICATIONS OP 144A	3.7500	200,000	198,332	197,049
CHARTER COMMUNICATIONS OP 144A	5.3750	3,325,000	3,510,601	3,517,664
CHARTER COMMUNICATIONS OPERATI	3.5790	170,000	170,008	175,674
CHARTER COMMUNICATIONS OPERATI	4.4640	2,800,000	2,849,620	2,983,305
CHARTER COMMUNICATIONS OPERATI	4.9080	4,660,000	4,885,931	5,034,287
CHARTER COMMUNICATIONS OPERATI	6.4840	1,615,000	1,830,946	1,938,344
CHARTER COMMUNICATIONS OPERATI	6.8340	600,000	604,091	731,302
CHEMOURS CO/THE	5.3750	1,085,000	1,082,300	1,120,143
CHEMOURS CO/THE	6.6250	495,000	466,318	523,463
CHEMOURS CO/THE	7.0000	95,000	84,211	103,550
CHENIERE CORPUS CHRISTI H 144A	5.1250	2,055,000	2,054,982	2,106,375
CHENIERE CORPUS CHRISTI HOLDIN	5.8750	1,260,000	1,260,198	1,343,475
CHENIERE CORPUS CHRISTI HOLDIN	7.0000	1,050,000	1,050,100	1,168,125
CHESAPEAKE ENERGY 8/16 LAST	0.0000	300,000	300,000	316,950
CHESAPEAKE ENERGY CORP	4.8750	1,618,000	1,513,294	1,504,740
CHESAPEAKE ENERGY CORP	5.3750	1,445,000	1,451,966	1,351,075
CHESAPEAKE ENERGY CORP	5.7500	1,125,000	1,061,495	1,012,500
CHESAPEAKE ENERGY CORP 144A	8.0000	1,575,000	1,555,019	1,558,163
CHEVRON CORP	2.4110	345,000	345,000	346,317
CHIEF EXPLORATION 5/14	0.0000	725,000	715,294	696,906
CHL MORTGAGE PASS-THROUG 1 1A1	0.7558	49,695	45,182	42,483
CHL MORTGAGE PASS-THROUG 22 A3	3.1148	155,898	161,128	153,904
CHL MORTGAGE PASS-THROUGH 30 M	3.3671	20,435	21,224	18,846
CHS/COMMUNITY HEALTH SYSTEMS I	5.1250	1,890,000	1,795,224	1,913,625
CHS/COMMUNITY HEALTH SYSTEMS I	6.2500	635,000	640,608	655,542
CHS/COMMUNITY HEALTH SYSTEMS I	6.8750	6,165,000	6,215,139	5,386,669
CHS/COMMUNITY HEALTH SYSTEMS I	7.1250	385,000	387,553	374,894
CHUBB INA HOLDINGS INC	2.3000	1,400,000	1,399,467	1,407,983
CHUBB INA HOLDINGS INC	2.8750	1,465,000	1,463,559	1,490,312
CHUBB INA HOLDINGS INC	3.3500	640,000	639,821	662,717
CHUBB INA HOLDINGS INC	4.3500	400,000	399,028	438,602
CHUBB INA HOLDINGS INC	6.7000	350,000	348,115	486,012
CHURCH & DWIGHT CO INC	2.8750	500,000	499,735	504,805
CIMAREX ENERGY CO	4.3750	868,000	894,092	909,878
CIN-A PLACE FOR US (AHA)	5.0500	966,000	966,000	967,449
CINTAS CORP NO 2	3.7000	550,000	567,601	567,183
CISCO SYSTEMS INC	1.8500	2,530,000	2,529,699	2,498,813
CISCO SYSTEMS INC	2.9000	375,000	374,624	385,674
CISCO SYSTEMS INC	3.0000	600,000	597,647	616,807
CIT GROUP INC	3.8750	1,000,000	1,026,146	1,025,000
CIT GROUP INC	5.0000	2,710,000	2,673,500	2,920,025
CITGO PETROLEUM CORP 144A	6.2500	3,830,000	3,887,639	3,887,450
CITIBANK NA	2.0000	3,585,000	3,582,465	3,598,386
CITIGROUP INC	1.7000	800,000	799,292	799,198
CITIGROUP INC	2.0500	1,000,000	999,660	1,000,646
CITIGROUP INC	2.5000	6,165,000	6,178,779	6,208,328
CITIGROUP INC	2.7500	4,255,000	4,252,124	4,248,264
CITIGROUP INC	2.9000	1,300,000	1,292,067	1,313,173
CITIGROUP INC	3.2000	6,985,000	6,705,612	6,793,066
CITIGROUP INC	3.7500	700,000	716,853	725,444
CITIGROUP INC	3.8750	3,560,000	3,569,556	3,672,528
CITIGROUP INC	4.1250	1,700,000	1,726,767	1,725,711
CITIGROUP INC	4.4000	1,185,000	1,180,994	1,234,653
CITIGROUP INC	4.5000	1,100,000	1,181,654	1,182,839
CITIGROUP INC	4.6000	920,000	918,373	965,393
CITIGROUP INC	4.6500	550,000	558,897	598,062
CITIGROUP INC	5.3750	500,000	545,483	543,977
CITIGROUP INC	3.8870	825,000	825,000	838,418

	Coupon	Units	Cost	Market Value
CITIGROUP INC	2.1162	500,000	500,000	502,794
CITIGROUP INC	2.3596	3,000,000	2,999,774	3,047,019
CITIGROUP INC	2.1496	3,100,000	3,099,848	3,128,861
CITIGROUP MORTGAG AMC1 A1 144A	1.3761	2,544,527	1,759,259	1,688,545
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000	42,810	43,588	43,477
CITIGROUP MORTGAGE LOA AR1 2A1	2.9900	16,209	14,970	15,406
CITIGROUP MORTGAGE LOA HYB3 1A	3.2665	50,929	55,924	50,817
CITIGROUP MORTGAGE LOAN 11 A1A	3.4300	44,857	44,773	44,738
CITIGROUP MORTGAGE LOAN T 6 A3	2.8300	21,903	21,160	21,281
CITIGROUP MORTGAGE SHL1 A 144A	1.6322	542,512	463,855	521,178
CITIZENS BANK NA/PROVIDENCE RI	2.2500	270,000	269,771	269,747
CITIZENS BANK NA/PROVIDENCE RI	2.0076	3,400,000	3,400,000	3,392,612
CLEAR CHANNEL WORLDWIDE HOLDIN	7.6250	180,000	178,809	179,100
CLECO CORPORATE HOLDINGS LLC	3.7430	275,000	284,791	275,804
CLI FUNDING V LLC 1A A 144A	3.2900	905,470	915,880	901,266
CLI FUNDING V LLC 1A NOTE 144A	2.8300	461,175	454,107	454,079
CLI FUNDING V LLC 2A NOTE 144A	3.2200	349,845	349,745	346,700
CLIFFS NATURAL RESOURCES 144A	8.2500	1,695,000	1,656,737	1,847,550
CLOROX CO/THE	3.5000	900,000	899,354	930,970
CLOUD CRANE LLC 144A	10.1250	550,000	562,446	603,625
CLOUD PEAK ENERGY RESOURCES LL	12.0000	230,000	242,455	236,900
CME GROUP INC	3.0000	900,000	901,821	908,041
CME GROUP INC	5.3000	1,250,000	1,435,483	1,552,946
CNA FINANCIAL CORP	7.2500	2,530,000	2,871,540	3,062,403
CNH INDUSTRIAL CAPITAL LLC	3.8750	1,035,000	1,033,717	1,052,078
CNH INDUSTRIAL CAPITAL LLC	4.3750	55,000	55,000	57,558
COACH INC	3.0000	380,000	378,130	374,667
COACH INC	4.1250	360,000	359,491	356,081
COCA-COLA CO/THE	2.5500	800,000	799,870	775,629
COCA-COLA CO/THE	2.8750	1,030,000	1,028,641	1,035,967
COCA-COLA CO/THE	1.1000	400,000	444,220	402,570
COLD STORAGE TRUST ICE3 D 144A	3.3256	2,640,000	2,641,039	2,644,918
COLUMBIA PROPERTY TRUST OPERAT	4.1500	300,000	299,665	303,798
COLUMBUS MCKINNON 12/16 TL	0.0000	301,292	299,935	302,799
COMCAST CORP	2.3500	910,000	908,995	854,107
COMCAST CORP	3.3750	2,050,000	2,090,612	2,103,113
COMCAST CORP	3.4000	635,000	559,708	578,232
COMCAST CORP	3.6000	5,035,000	5,341,847	5,284,248
COMCAST CORP	4.7500	500,000	528,205	556,389
COMM 2012-CCRE4 MORTGAG CR4 XA	1.8813	152,583	9,181	9,918
COMM 2013-LC6 MORTGAGE LC6 A2	1.9060	402,280	410,348	402,675
COMM 2013-WWP MORTG WWP D 144A	3.8979	360,000	364,283	363,068
COMM 2015-CCRE25 MORTGA CR25 C	4.5460	400,000	406,362	403,028
COMMERCIAL MORTGAGE PA CR14 XA	0.8164	827,823	25,545	25,241
COMMIT TO PUR FNMA SF MTG	3.0000	13,400,000	13,416,073	13,374,245
COMMIT TO PUR FNMA SF MTG	3.5000	8,400,000	8,736,460	8,599,917
COMMONWEALTH EDISON CO	3.6500	250,000	248,405	242,972
COMMONWEALTH EDISON CO	3.7000	625,000	625,000	615,245
COMMONWEALTH EDISON CO	6.1500	300,000	299,962	302,717
COMMSCOPE INC 144A	5.0000	975,000	975,134	996,938
COMMSCOPE INC 144A	5.5000	3,855,000	3,810,545	4,012,824
COMMSCOPE TECHNOLOGIES LL 144A	5.0000	650,000	650,001	648,375
COMMUNITY HEALTH 5/15 TLG	0.0000	234,040	233,535	233,611
COMMUNITY HEALTH 5/15 TLH	0.0000	521,694	520,677	520,551
COMPASS BANK	2.8750	4,050,000	4,043,810	4,034,557
CONAGRA BRANDS INC	3.2000	696,000	687,170	701,530
CONDUENT 11/16 TLB	0.0000	433,913	423,074	438,794
CONDUENT FINANCE INC / XE 144A	10.5000	510,000	503,577	594,150
CONOCOPHILLIPS	5.7500	370,000	384,383	391,625
CONOCOPHILLIPS CO	2.8750	465,000	466,086	472,465
CONOCOPHILLIPS CO	4.2000	895,000	948,108	948,919
CONSOLIDATED EDISON CO OF NEW	3.8750	1,050,000	1,046,120	1,064,133
CONSOLIDATED EDISON CO OF NEW	4.6250	400,000	399,009	441,428
CONSOLIDATED EDISON CO OF NEW	5.5000	300,000	324,498	368,051
CONTINENTAL AIRLINES 2009-2 CL	7.2500	325,431	346,276	360,414
CONTINENTAL AIRLINES 2010-1 CL	4.7500	32,534	32,536	34,405
CONTINENTAL RESOURCES INC/OK	3.8000	150,000	129,165	137,343
CONTINENTAL RESOURCES INC/OK	4.5000	90,000	79,342	85,950
CONTINENTAL RESOURCES INC/OK	4.9000	690,000	468,550	576,150
CONTINENTAL RESOURCES INC/OK	5.0000	3,635,000	3,497,054	3,566,844
CORPORATE OFFICE PROPERTIES LP	3.7000	1,190,000	1,188,620	1,218,996
COSTCO WHOLESALE CORP	3.0000	2,395,000	2,374,544	2,389,381
COTY 1/16 (USD) GALLERIA	0.0000	265,000	263,947	266,325
COUNTRYWIDE ASSET-BACKED 24 1A	1.3722	1,901,832	1,556,333	1,466,696
COVANTA HOLDING CORP	5.8750	2,480,000	2,504,726	2,408,375
COVANTA HOLDING CORP	6.3750	1,150,000	1,161,680	1,184,500
COVEY PARK ENERGY LLC / C 144A	7.5000	325,000	325,004	325,000
COX COMMUNICATIONS INC 144A	3.2500	2,800,000	2,770,028	2,794,140
COX COMMUNICATIONS INC 144A	3.3500	300,000	286,065	294,584
CPC-POLLOCK GARDENS (AHF)	4.4500	3,922,745	3,922,745	3,878,732
CPG MERGER SUB LLC 144A	8.0000	5,220,000	5,191,606	5,441,850
CPS AUTO RECEIVABLES C A 144A	1.3100	69,802	69,802	69,792
CR BARD INC	1.3750	1,000,000	998,559	999,740
CREDIT SUISSE COMMERCIAL C1 A3	6.3096	282,840	285,066	283,244
CREDIT SUISSE COMMERCIAL C4 A4	6.0615	79,643	78,535	79,553

	Coupon	Units	Cost	Market Value
CREDIT SUISSE COMMERCIAL C5 A4	5.6950	218,990	219,996	218,775
CRESTWOOD MIDSTREAM PARTNERS L	6.2500	870,000	870,128	883,050
CRF AFFORDABLE HOUSI 1A C 144A	6.2408	8,465,000	7,496,581	10,182,210
CRF AFFORDABLE HOUSI 1A D 144A	6.2408	1,694,747	1,103,988	1,655,802
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700	677,505	677,505	667,607
CROSBY WORLDWIDE 11/13	0.0000	865,913	865,913	783,651
CROWN CASTLE INTERNATIONAL COR	2.2500	1,635,000	1,634,615	1,608,518
CROWN CASTLE INTERNATIONAL COR	3.4000	515,000	524,152	528,827
CROWN CASTLE INTERNATIONAL COR	5.2500	4,750,000	4,935,067	5,276,485
CROWN CASTLE TOWERS LLC 144A	6.1130	2,000,000	2,010,460	2,150,184
CSAIL 2016-C5 COMMERCIAL C5 XA	1.0517	1,310,943	68,530	78,431
CSC HOLDINGS LLC	5.2500	370,000	329,309	377,437
CSC HOLDINGS LLC	7.6250	1,000,000	1,010,173	1,055,000
CSC HOLDINGS LLC 144A	5.5000	3,250,000	3,352,804	3,436,875
CSC HOLDINGS LLC 144A	10.1250	245,000	256,582	284,200
CVS HEALTH CORP	2.2500	1,000,000	1,002,687	1,006,184
CVS HEALTH CORP	4.0000	300,000	318,866	316,893
CVS HEALTH CORP	4.1250	925,000	925,759	977,945
CVS PASS-THROUGH TRUST	6.9430	4,648,351	5,413,158	5,520,790
CVS PASS-THROUGH TRUST 144A	7.5070	738,467	738,491	912,346
CWABS ASSET-BACKED CER 11 3AV3	1.4922	766,000	543,493	703,440
CYRUSONE LP / CYRUSONE FI 144A	5.0000	1,385,000	1,388,345	1,426,550
DAIMLER FINANCE NORTH AME 144A	1.5000	400,000	396,342	396,191
DAIMLER FINANCE NORTH AME 144A	2.0000	2,755,000	2,754,151	2,707,215
DANA INC	5.5000	385,000	401,839	399,438
DARDEN RESTAURANTS INC	3.8500	2,455,000	2,460,397	2,494,381
DAVITA INC	5.0000	215,000	207,808	215,538
DAVITA INC	5.1250	6,420,000	6,470,120	6,516,300
DBP HOLDING CORP 144A	7.7500	3,365,000	3,177,683	1,892,813
DBUBS 2011-LC2 MO LC2A A4 144A	4.5370	5,800,000	5,861,430	6,215,028
DELL 2/17 TL	0.0000	318,402	318,991	319,462
DELL INTERNATIONAL LLC / 144A	3.4800	400,000	399,936	409,350
DELL INTERNATIONAL LLC / 144A	4.4200	6,500,000	6,541,750	6,852,417
DELL INTERNATIONAL LLC / 144A	5.4500	7,890,000	7,935,158	8,561,991
DELL INTERNATIONAL LLC / 144A	6.0200	2,720,000	2,768,187	2,996,104
DELL SOFTWARE 10/16 COV-LITE	0.0000	233,867	230,726	237,258
DELTA AIR LINES 2007-1 CLASS A	6.8210	154,866	150,772	177,709
DELTA AIR LINES 2009-1 CLASS A	7.7500	273,635	273,723	300,657
DELTA AIR LINES 2015-1 CLASS A	3.6250	2,247,269	2,247,217	2,314,687
DELTA AIR LINES INC	2.8750	1,315,000	1,315,155	1,332,194
DELTA AIR LINES INC	3.6250	1,200,000	1,199,842	1,231,904
DENBURY RESOURCES INC	4.6250	380,000	285,048	201,400
DENBURY RESOURCES INC	5.5000	1,625,000	1,627,226	910,000
DENBURY RESOURCES INC 144A	9.0000	1,080,000	1,066,854	1,028,700
DEUTSCHE ALT-A SECURITI AR1 A4	1.3922	661,040	485,342	616,380
DEUTSCHE ALT-A SECURITI OA1 A1	1.3661	1,597,868	1,178,501	1,293,395
DEVON ENERGY CORP	3.2500	2,800,000	2,728,701	2,782,760
DEVON ENERGY CORP	4.7500	250,000	186,208	242,382
DEVON ENERGY CORP	5.0000	175,000	144,711	176,792
DEVON ENERGY CORP	5.6000	920,000	949,329	955,493
DIGITAL REALTY TRUST LP	3.4000	100,000	102,757	102,562
DIGITAL REALTY TRUST LP	3.9500	9,470,000	9,416,491	9,926,776
DIGITALGLOBE 12/16 TLB	0.0000	279,300	278,650	279,300
DISCOVER BANK	3.1000	4,725,000	4,724,344	4,814,978
DISCOVER BANK	4.2000	1,200,000	1,261,614	1,262,107
DISCOVERY COMMUNICATIONS LLC	3.8000	195,000	194,646	197,175
DISH DBS CORP	4.6250	200,000	200,232	199,750
DISH DBS CORP	5.0000	3,065,000	3,018,247	3,141,625
DISH DBS CORP	5.8750	1,375,000	1,331,539	1,472,143
DISH DBS CORP	6.7500	915,000	958,497	1,015,650
DISH DBS CORP	7.7500	880,000	880,248	1,042,800
DISH DBS CORP	7.8750	435,000	454,685	479,588
DOLLAR TREE INC	5.2500	1,400,000	1,400,067	1,438,500
DOMINION ENERGY INC	1.6000	1,000,000	999,936	991,530
DOMINION ENERGY INC	3.6250	1,125,000	1,125,289	1,152,579
DOMINION ENERGY INC	4.0500	500,000	497,418	486,782
DOMINION ENERGY INC	4.9000	100,000	98,603	109,276
DOMINION ENERGY INC	2.9620	3,160,000	3,195,969	3,207,251
DOMINION ENERGY INC	2.5790	105,000	105,108	105,542
DOOSAN BOBCAT/DOOSAN INFRACORE	0.0000	495,000	493,770	496,114
DOW CHEMICAL CO/THE	4.2500	434,000	452,072	460,805
DOW CHEMICAL CO/THE	4.6250	400,000	373,920	425,748
DR HORTON INC	3.6250	3,400,000	3,398,314	3,421,121
DR HORTON INC	3.7500	300,000	307,045	306,893
DTZ 8/15 TL	0.0000	744,648	739,355	743,159
DUKE ENERGY CAROLINAS LLC	2.5000	1,305,000	1,304,581	1,307,671
DUKE ENERGY CAROLINAS LLC	4.2500	700,000	723,307	747,785
DUKE ENERGY CAROLINAS LLC	6.0500	300,000	299,282	392,942
DUKE ENERGY CORP	3.7500	2,200,000	2,198,832	2,089,947
DUKE ENERGY CORP	4.8000	500,000	498,384	552,715
DUKE ENERGY FLORIDA LLC	3.4000	375,000	372,933	348,061
DUKE ENERGY INDIANA LLC	6.3500	300,000	299,140	398,294
DUKE ENERGY PROGRESS LLC	2.8000	300,000	299,648	305,985
DUKE ENERGY PROGRESS LLC	4.2000	300,000	298,529	318,806
DUPONT (E.I.) DE NEMOURS 3/17	0.0000	197,268	195,777	197,811

	Coupon	Units	Cost	Market Value
DUQUESNE LIGHT HOLDINGS I 144A	6.4000	1,400,000	1,395,469	1,560,160
DXC TECHNOLOGY CO 144A	2.8750	85,000	84,758	86,069
DXC TECHNOLOGY CO 144A	4.2500	800,000	818,461	827,703
DXC TECHNOLOGY CO 144A	4.7500	2,900,000	2,941,634	3,023,784
DYNEGY INC	6.7500	5,760,000	5,781,058	5,940,000
DYNEGY INC	7.3750	245,000	245,049	241,938
DYNEGY INC	7.6250	955,000	982,399	926,350
DYNEGY INC 144A	8.0000	455,000	436,617	441,350
EAGLECLAW 6/17 TLB	0.0000	105,000	103,950	103,688
EATON VANCE CORP	3.5000	600,000	597,836	605,779
EBAY INC	2.7500	1,000,000	999,559	991,150
EBAY INC	2.8750	350,000	349,531	353,998
EDUCATION MANAGEMENT 9/14 TLB	0.0000	443,347	595,500	4,988
EI DU PONT DE NEMOURS & CO	2.2000	190,000	189,802	191,031
ELECTRONIC ARTS INC	4.8000	515,000	513,486	565,021
ELEMENT RAIL LEASIN 1A A2 144A	3.5850	3,450,000	3,446,976	3,424,412
ELI LILLY & CO	3.7000	160,000	159,258	158,032
ELI LILLY & CO	3.9500	105,000	104,434	108,416
EMD FINANCE LLC 144A	2.4000	400,000	403,282	402,552
EMDEON 3/17 COV-LITE TLB	0.0000	500,000	498,805	499,790
EMERA US FINANCE LP	2.1500	135,000	134,967	134,874
EMERA US FINANCE LP	2.7000	900,000	899,310	901,378
EMERA US FINANCE LP	4.7500	400,000	435,057	422,135
EMG UTICA 3/13 TL	0.0000	122,559	122,319	122,559
EMI MUSIC PUBLISHING GROU 144A	7.6250	1,320,000	1,323,559	1,468,500
ENABLE MIDSTREAM PARTNERS LP	4.4000	2,405,000	2,390,804	2,413,660
ENDO FINANCE LLC / ENDO F 144A	5.3750	225,000	223,527	187,875
ENDO FINANCE LLC 144A	5.7500	2,310,000	2,273,694	2,078,538
ENERGEN CORP	4.6250	451,000	425,047	456,638
ENERGIZER HOLDINGS INC 144A	5.5000	1,610,000	1,623,215	1,684,463
ENERGY TRANSFER EQUITY 1/17 TL	0.0000	725,294	721,761	721,218
ENERGY TRANSFER EQUITY LP	5.5000	300,000	296,092	310,500
ENERGY TRANSFER EQUITY LP	5.8750	160,000	162,262	169,600
ENERGY TRANSFER EQUITY LP	7.5000	295,000	295,050	329,663
ENERGY TRANSFER LP	2.5000	600,000	599,893	602,943
ENERGY TRANSFER LP	4.0500	2,600,000	2,598,293	2,610,439
ENERGY TRANSFER LP	4.2000	1,600,000	1,596,842	1,599,509
ENERGY TRANSFER LP	5.3000	1,700,000	1,691,518	1,681,883
ENERGY TRANSFER LP	5.9500	85,000	83,339	90,047
ENERGY TRANSFER LP	6.0500	1,755,000	1,867,994	1,866,834
ENERGY TRANSFER LP	9.7000	89,000	88,986	99,674
ENTEGRIS INC 144A	6.0000	355,000	360,960	371,419
ENTERCOM 10/16 COV-LITE TL	0.0000	119,271	119,001	119,688
ENTERGY CORP	2.9500	750,000	750,099	718,172
ENTERGY CORP	4.0000	1,900,000	1,898,031	2,008,125
ENTERGY MISSISSIPPI INC	2.8500	695,000	694,802	673,617
ENTERPRISE FLEET FIN 2 A2 144A	1.5900	947,628	947,576	947,666
ENTERPRISE PRODUCTS OPERATING	2.5500	190,000	189,984	191,640
ENTERPRISE PRODUCTS OPERATING	3.3500	2,525,000	2,542,899	2,592,733
ENTERPRISE PRODUCTS OPERATING	3.7000	400,000	412,107	407,401
ENTERPRISE PRODUCTS OPERATING	3.9500	2,500,000	2,502,598	2,584,038
ENTERPRISE PRODUCTS OPERATING	4.9500	1,100,000	1,095,172	1,141,608
ENTERPRISE PRODUCTS OPERATING	5.1000	880,000	902,174	966,339
ENTERPRISE PRODUCTS OPERATING	5.9500	100,000	100,007	118,466
ENTERPRISE PRODUCTS OPERATING	6.5000	200,000	199,924	213,332
ENVISION HEALTHCARE 11/16 TLB	0.0000	664,996	659,551	667,656
ENVISION HEALTHCARE CORP	5.6250	1,645,000	1,666,952	1,704,631
ENVISION HEALTHCARE CORP 144A	5.1250	2,725,000	2,736,884	2,796,531
EPICOR 6/15 COV-LITE TL	0.0000	334,955	334,365	334,747
EPR PROPERTIES	4.5000	200,000	204,233	201,977
EQT MIDSTREAM PARTNERS LP	4.0000	1,700,000	1,391,871	1,725,097
EQT MIDSTREAM PARTNERS LP	4.1250	275,000	265,788	277,480
EQUIFIRST LOAN SECURITIZ 1 A2B	1.4222	738,290	461,442	635,654
EQUINIX INC	5.8750	285,000	285,030	310,738
ERAC USA FINANCE LLC 144A	2.7000	400,000	392,289	390,546
ERP OPERATING LP	2.8500	460,000	457,163	442,316
ERP OPERATING LP	3.3750	900,000	895,973	907,099
ESCROW GCB144A TEXAS COMPETIT	11.5000	1,135,000	0	2,838
ESH HOSPITALITY INC 144A	5.2500	2,870,000	2,886,873	2,974,038
ESSEX PORTFOLIO LP	3.2500	1,200,000	1,198,566	1,202,710
ESSEX PORTFOLIO LP	3.8750	1,600,000	1,608,244	1,649,846
EVEREST REINSURANCE HOLDINGS I	4.8680	300,000	299,999	308,809
EVO PAYMENTS 12/16 COV-LITE TL	0.0000	478,800	474,308	483,387
EXELON CORP	2.4500	380,000	379,931	378,955
EXELON CORP	2.8500	1,580,000	1,579,820	1,605,169
EXELON CORP	4.4500	65,000	64,676	67,179
EXELON CORP	5.1500	350,000	349,915	377,499
EXELON GENERATION CO LLC	2.9500	1,000,000	999,900	1,015,423
EXELON GENERATION CO LLC	5.2000	800,000	799,468	849,726
EXELON GENERATION CO LLC	5.7500	300,000	298,911	305,213
EXPEDIA INC	4.5000	1,750,000	1,750,989	1,841,611
EXPEDIA INC	5.0000	400,000	398,452	437,982
EXXON MOBIL CORP	2.7260	520,000	520,000	526,147
EXXON MOBIL CORP	4.1140	1,230,000	1,284,610	1,297,528
FBM FINANCE INC 144A	8.2500	2,825,000	2,878,015	3,026,281

	Coupon	Units	Cost	Market Value
FEDERAL REALTY INVESTMENT TRUS	4.5000	400,000	423,030	416,774
FEDEX CORP	4.5500	400,000	421,405	420,171
FELCOR LODGING LP	6.0000	630,000	651,959	672,525
FERRELLGAS LP / FERRELLGAS FIN	6.7500	1,350,000	1,350,077	1,258,875
FHLMC MULTICLASS CTF K038 X3	2.4899	1,035,000	220,121	148,285
FHLMC MULTICLASS MT	1.5503	1,070,653	122,376	109,460
FHLMC MULTICLASS MT	1.4378	3,495,000	283,340	209,012
FHLMC MULTICLASS MTG K013 X3	2.8137	1,115,000	216,506	104,836
FHLMC MULTICLASS MTG K017 X3	2.2075	2,025,000	281,425	178,408
FHLMC MULTICLASS MTG K021 X3	1.9689	511,277	77,506	44,843
FHLMC MULTICLASS MTG K025 X3	1.7510	775,000	110,963	63,154
FHLMC MULTICLASS MTG K036 X3IO	2.1096	555,000	91,924	63,989
FHLMC MULTICLASS MTG K045 X3	1.4962	2,660,000	298,854	255,077
FHLMC MULTICLASS MTG K064 X3	2.1324	505,000	81,595	76,616
FHLMC MULTICLASS MTG K711 X3	1.6191	2,280,394	228,323	70,103
FIDELITY & GUARANTY LIFE 144A	6.3750	1,305,000	1,349,877	1,344,150
FIDELITY NATIONAL FINANCIAL IN	5.5000	1,950,000	2,047,157	2,073,178
FIDELITY NATIONAL INFORMATION	2.2500	520,000	519,124	514,404
FIDELITY NATIONAL INFORMATION	2.8500	365,000	364,932	369,306
FIDELITY NATIONAL INFORMATION	3.6250	2,700,000	2,697,588	2,828,366
FIDELITY NATIONAL INFORMATION	5.0000	2,000,000	2,286,418	2,233,366
FIELDWOOD 9/13 2ND LIEN TL	0.0000	780,000	769,848	430,950
FIELDWOOD 9/13 TL	0.0000	268,816	268,479	257,727
FIELDWOOD ENERGY 5/16 LAST OUT	0.0000	1,425,000	1,407,156	1,122,188
FIFTH THIRD BANCORP	2.3000	750,000	749,634	753,045
FIFTH THIRD BANK/CINCINNATI OH	2.2500	1,805,000	1,805,918	1,799,726
FIFTH THIRD BANK/CINCINNATI OH	2.3750	850,000	851,354	855,661
FIFTH THIRD BANK/CINCINNATI OH	3.8500	1,951,000	2,061,062	1,986,381
FIRST AMERICAN FINANCIAL CORP	4.3000	100,000	102,983	102,712
FIRST DATA 4/17 TL	0.0000	1,183,854	1,155,673	1,183,428
FIRST DATA 6/17 TL	0.0000	687,144	686,594	685,749
FIRST DATA CORP 144A	5.3750	215,000	215,004	224,675
FIRST DATA CORP 144A	5.7500	6,995,000	7,229,716	7,266,056
FIRST DATA CORP 144A	7.0000	4,185,000	4,211,623	4,467,488
FIRST HORIZON ALTERNAT AA6 2A1	3.1772	37,570	35,446	35,025
FIRST QUALITY FINANCE CO 144A	4.6250	2,420,000	2,318,306	2,441,175
FIRST QUALITY FINANCE CO 144A	5.0000	500,000	500,000	510,000
FIRSTENERGY CORP	2.8500	2,925,000	2,919,502	2,922,227
FIRSTENERGY CORP	4.2500	2,900,000	2,866,449	3,050,397
FIRSTENERGY CORP	7.3750	825,000	1,074,306	1,085,414
FIRSTENERGY TRANSMISSION 144A	5.4500	650,000	724,878	742,463
FISERV INC	2.7000	1,000,000	998,999	1,012,467
FISERV INC	3.8500	550,000	549,703	572,287
FLAGSHIP CREDIT AUTO 1 B 144A	2.5500	394,108	394,066	394,616
FLEETPRIDE 11/12 TL	0.0000	374,455	373,175	366,030
FLEX ACQUISITION CO INC 144A	6.8750	1,600,000	1,607,870	1,664,000
FLEXI-VAN LEASING INC 144A	7.8750	2,700,000	2,683,607	2,673,000
FLORIDA GAS TRANSMISSION 144A	7.9000	500,000	532,134	548,393
FOCUS FINANCIAL PARTNERS 5/17	0.0000	250,000	249,688	251,563
FORD MOTOR CO	6.3750	720,000	827,430	821,048
FORD MOTOR CREDIT CO LLC	1.7240	700,000	700,000	700,049
FORD MOTOR CREDIT CO LLC	2.0210	785,000	785,000	783,783
FORD MOTOR CREDIT CO LLC	2.1450	200,000	200,416	200,679
FORD MOTOR CREDIT CO LLC	2.4590	2,525,000	2,519,572	2,527,194
FORD MOTOR CREDIT CO LLC	2.5510	1,600,000	1,599,998	1,610,531
FORD MOTOR CREDIT CO LLC	3.0960	3,470,000	3,477,625	3,428,398
FORD MOTOR CREDIT CO LLC	3.1570	2,000,000	2,000,000	2,038,148
FORD MOTOR CREDIT CO LLC	3.3360	4,805,000	4,805,000	4,897,775
FORD MOTOR CREDIT CO LLC	5.0000	4,030,000	4,122,239	4,133,083
FORD MOTOR CREDIT CO LLC	5.7500	500,000	552,433	550,172
FORD MOTOR CREDIT CO LLC	6.6250	700,000	702,572	703,835
FORD MOTOR CREDIT CO LLC	2.2620	200,000	199,995	200,545
FORD MOTOR CREDIT CO LLC	2.0581	200,000	200,598	200,495
FORD MOTOR CREDIT CO LLC	2.0109	200,000	199,993	200,510
FORD MOTOR CREDIT CO LLC	2.1456	200,000	200,731	200,968
FORD MOTOR CREDIT CO LLC	2.4250	2,815,000	2,815,000	2,814,096
FORD MOTOR CREDIT CO LLC	2.2441	830,000	830,000	832,550
FORESIGHT ENERGY LLC / FO 144A	11.5000	560,000	551,757	523,600
FOREST LABORATORIES LLC 144A	4.3750	583,000	599,436	601,235
FOREST LABORATORIES LLC 144A	5.0000	300,000	329,404	327,541
FORTIVE CORP	2.3500	375,000	374,931	372,831
FORTRESS INVESTMENT 6/17 TLB	0.0000	355,000	354,113	356,924
FORTUNE BRANDS HOME & SECURITY	4.0000	3,000,000	2,984,047	3,116,280
FREEMONT-MCMORAN INC	6.6250	700,000	643,361	714,000
FREMF 2017-KT01 MU KT01 B 144A	4.5660	300,000	300,000	300,312
FREMONT HOME LOAN TRUST 3 2A3	1.3861	2,671,502	1,717,159	1,501,975
FRONTIER COMMUNICATIONS CORP	6.8750	1,750,000	1,566,927	1,378,125
FRONTIER COMMUNICATIONS CORP	7.1250	2,770,000	2,415,948	2,306,025
FRONTIER COMMUNICATIONS CORP	7.6250	1,095,000	1,092,645	902,006
FRONTIER COMMUNICATIONS CORP	11.0000	220,000	220,058	204,050
GARDNER DENVER 7/13 (USD) TL	0.0000	507,982	506,860	508,480
GARTNER 3/17 TLB	0.0000	230,000	229,727	230,575
GATES GLOBAL 4/17 (USD) TLB	0.0000	561,102	557,231	560,592
GATES GLOBAL LLC / GATES 144A	6.0000	2,520,000	2,451,829	2,526,300
GE CAPITAL COMMERCIAL MO C4 AJ	5.7088	227,503	232,626	227,030

	Coupon	Units	Cost	Market Value
GE COMMERCIAL MORTGAGE C C1 AM	5.6060	150,000	153,298	151,316
GENERAL ELECTRIC CO	2.7000	1,395,000	1,364,105	1,418,902
GENERAL ELECTRIC CO	4.5000	535,000	570,236	594,360
GENERAL ELECTRIC CO	5.3000	590,000	611,074	652,477
GENERAL ELECTRIC CO	5.5000	859,000	924,902	935,661
GENERAL ELECTRIC CO	5.8750	963,000	1,071,802	1,246,242
GENERAL ELECTRIC CO	6.1500	315,000	325,745	414,790
GENERAL MOTORS CO	4.0000	600,000	573,772	602,237
GENERAL MOTORS CO	5.2000	690,000	667,196	676,958
GENERAL MOTORS CO	6.2500	360,000	383,619	399,870
GENERAL MOTORS CO	6.6000	100,000	115,418	115,862
GENERAL MOTORS CO	6.7500	450,000	494,672	533,708
GENERAL MOTORS FINANCIAL CO IN	2.3500	1,100,000	1,099,757	1,099,892
GENERAL MOTORS FINANCIAL CO IN	2.4000	1,780,000	1,778,840	1,784,762
GENERAL MOTORS FINANCIAL CO IN	3.2000	11,595,000	11,611,717	11,746,319
GENERAL MOTORS FINANCIAL CO IN	3.2500	1,450,000	1,457,959	1,466,993
GENERAL MOTORS FINANCIAL CO IN	3.4500	1,245,000	1,243,493	1,264,804
GENERAL MOTORS FINANCIAL CO IN	3.5000	2,900,000	2,970,419	2,967,408
GENERAL MOTORS FINANCIAL CO IN	3.7000	1,550,000	1,548,138	1,591,443
GENERAL MOTORS FINANCIAL CO IN	4.2000	1,000,000	999,465	1,048,866
GENERAL MOTORS FINANCIAL CO IN	4.3000	600,000	599,313	611,971
GENERAL MOTORS FINANCIAL CO IN	4.7500	355,000	355,932	356,210
GENESIS ENERGY LP / GENESIS EN	5.7500	325,000	268,768	324,188
GENESIS ENERGY LP / GENESIS EN	6.0000	1,000,000	999,070	980,000
GENESIS ENERGY LP / GENESIS EN	6.7500	2,000,000	1,640,516	2,005,000
GENESYS 1/17 (USD) COV-LT TLB	0.0000	858,382	858,916	860,313
GENOA HEALTHCARE 10/16 TL	0.0000	194,025	193,170	194,559
GENWORTH HOLDINGS INC	4.8000	40,000	33,367	33,000
GENWORTH HOLDINGS INC	4.9000	90,000	76,913	74,700
GENWORTH HOLDINGS INC	7.2000	155,000	146,787	148,459
GENWORTH HOLDINGS INC	7.6250	94,000	89,595	90,710
GENWORTH HOLDINGS INC	7.7000	46,000	45,157	45,112
GEORGE WASHINGTON UNIVERSITY/T	3.4850	725,000	725,016	751,805
GEORGIA POWER CO	3.2500	3,000,844	2,940,844	2,990,853
GEORGIA POWER CO	4.3000	1,375,000	1,434,356	1,410,082
GEORGIA-PACIFIC LLC 144A	2.5390	1,815,000	1,818,311	1,831,544
GEORGIA-PACIFIC LLC 144A	3.7340	100,000	100,962	104,862
GEORGIA-PACIFIC LLC 144A	5.4000	375,000	411,575	410,238
GETTY IMAGES COV-LITE TLB	0.0000	555,350	553,505	510,578
GILEAD SCIENCES INC	2.0500	685,000	685,845	687,168
GILEAD SCIENCES INC	2.5500	520,000	519,387	527,494
GILEAD SCIENCES INC	4.7500	1,515,000	1,668,979	1,663,182
GLOBAL PAYMENTS 4/17 TLB	0.0000	594,110	593,573	595,595
GMACM MORTGAGE LOAN TR AR1 22A	3.9569	21,374	15,565	20,919
GNMA GTD REMIC P/T 11-147 IOIO	0.5874	3,447,486	151,120	74,765
GNMA GTD REMIC P/T 12-123 IO	0.8505	8,562,330	739,898	447,607
GO DADDY 2/17 TLB	0.0000	640,000	638,477	641,120
GOLDMAN SACHS GROUP INC/T REGS	1.6250	1,300,000	1,346,413	1,465,284
GOLDMAN SACHS GROUP INC/THE	2.3000	810,000	809,501	812,212
GOLDMAN SACHS GROUP INC/THE	2.3500	410,000	409,645	404,483
GOLDMAN SACHS GROUP INC/THE	2.5500	2,725,000	2,745,318	2,754,738
GOLDMAN SACHS GROUP INC/THE	2.6250	1,300,000	1,298,781	1,311,028
GOLDMAN SACHS GROUP INC/THE	2.8750	868,000	869,508	877,305
GOLDMAN SACHS GROUP INC/THE	2.9000	3,760,000	3,778,175	3,802,706
GOLDMAN SACHS GROUP INC/THE	3.5000	3,875,000	3,873,200	3,902,951
GOLDMAN SACHS GROUP INC/THE	3.7500	6,060,000	6,010,465	6,200,278
GOLDMAN SACHS GROUP INC/THE	3.8500	1,305,000	1,306,743	1,327,587
GOLDMAN SACHS GROUP INC/THE	4.2500	3,030,000	3,034,104	3,131,990
GOLDMAN SACHS GROUP INC/THE	4.7500	1,050,000	1,114,349	1,161,777
GOLDMAN SACHS GROUP INC/THE	4.8000	725,000	721,632	803,958
GOLDMAN SACHS GROUP INC/THE	5.2500	65,000	69,009	71,243
GOLDMAN SACHS GROUP INC/THE	5.3750	1,300,000	1,404,180	1,403,405
GOLDMAN SACHS GROUP INC/THE	5.7500	1,500,000	1,622,882	1,688,811
GOLDMAN SACHS GROUP INC/THE	5.9500	2,550,000	2,601,382	2,606,987
GOLDMAN SACHS GROUP INC/THE	6.1250	500,000	531,302	625,100
GOLDMAN SACHS GROUP INC/THE	6.1500	4,255,000	4,364,210	4,391,543
GOLDMAN SACHS GROUP INC/THE	6.2500	1,215,000	1,312,277	1,587,144
GOLDMAN SACHS GROUP INC/THE	6.7500	1,175,000	1,243,341	1,525,198
GOLDMAN SACHS GROUP INC/THE	7.5000	2,000,000	2,155,960	2,169,406
GOLDMAN SACHS GROUP INC/THE	2.0364	200,000	200,458	201,181
GOLDMAN SACHS GROUP INC/THE	2.8004	944,000	948,639	974,419
GOLDMAN SACHS GROUP INC/THE	2.9587	3,889,000	3,924,662	4,031,124
GOLDMAN SACHS GROUP INC/THE	2.4725	1,910,000	1,924,155	1,941,889
GOLDMAN SACHS GROUP INC/THE	2.2681	2,000,000	2,000,000	2,001,266
GOODYEAR TIRE & RUBBER CO/THE	5.1250	255,000	255,004	267,113
GOODYEAR TIRE & RUBBER CO/THE	8.7500	750,000	882,442	881,250
GRAY TELEVISION INC 144A	5.1250	440,000	437,249	444,400
GRAY TELEVISION INC 144A	5.8750	125,000	126,852	127,500
GREAT WESTERN PETROLEUM L 144A	9.0000	1,665,000	1,650,175	1,644,188
GRINDING MEDIA INC / MOLY 144A	7.3750	1,265,000	1,348,980	1,375,688
GROUP 1 AUTOMOTIVE INC 144A	5.2500	465,000	439,030	469,650
GS MORTGAGE SECURI GC5 XA 144A	1.3551	6,632,071	331,927	299,193
GS MORTGAGE SECURITIES GC13 XA	0.1845	3,519,707	18,799	18,357
GSAMP TRUST 2006-NC2 NC2 A2D	1.4722	1,335,090	844,784	867,310
GSR MORTGAGE LOAN TRUS AR2 1A2	3.3368	49,046	49,063	48,759

	Coupon	Units	Cost	Market Value
GSR MORTGAGE LOAN TRUST 11 1A1	3.3585	188,615	150,403	190,271
GULFPORT ENERGY CORP	6.6250	2,830,000	2,908,688	2,837,075
HANESBRANDS INC 144A	4.6250	1,375,000	1,375,017	1,395,625
HANESBRANDS INC 144A	4.8750	1,340,000	1,340,019	1,360,100
HARBOR FREIGHT TOOLS 8/16	0.0000	669,199	666,811	668,450
HARBORVIEW MORTGAGE LO 11 3A1A	1.9283	36,315	35,692	29,098
HARBORVIEW MORTGAGE LOA 1 2A1A	1.7494	47,748	43,043	44,126
HARBORVIEW MORTGAGE LOA 2 2A1A	1.6683	53,158	49,001	49,515
HARBORVIEW MORTGAGE LOA 9 2A1A	1.5678	23,251	23,283	22,706
HARBORVIEW MORTGAGE LOAN 2 1A	3.5191	54,651	30,318	43,501
HARBORVIEW MORTGAGE LOAN 4 3A	2.3522	11,657	12,086	11,290
HARRIS CORP	1.9990	275,000	275,075	275,376
HARRIS CORP	2.7000	65,000	65,000	65,673
HARRIS CORP	4.8540	105,000	105,000	114,971
HARSCO 10/16 TLB	0.0000	309,225	306,306	313,285
HARTFORD FINANCIAL SERVICES GR	8.1250	250,000	251,835	263,815
HASBRO INC	3.1500	385,000	384,791	393,143
HCA HEALTHCARE INC	6.2500	2,530,000	2,605,069	2,764,025
HCA INC	4.5000	1,975,000	2,003,897	2,031,781
HCA INC	4.7500	2,035,000	2,071,711	2,152,013
HCA INC	5.2500	1,180,000	1,180,263	1,272,630
HCA INC	5.3750	1,730,000	1,750,053	1,824,804
HCA INC	5.8750	4,181,000	4,398,233	4,586,576
HCA INC	6.5000	1,600,000	1,711,423	1,746,000
HCA INC	7.5000	245,000	229,464	250,513
HD SUPPLY 9/16 ADD-ON TLB2	0.0000	398,000	398,207	399,990
HD SUPPLY INC 144A	5.7500	3,715,000	3,794,235	3,947,188
HEALOGICS 7/14 COV-LITE TL	0.0000	185,250	184,303	145,290
HEALTHCARE TRUST OF AMERICA HO	2.9500	200,000	200,809	200,059
HEALTHSOUTH CORP	5.1250	2,440,000	2,441,811	2,513,200
HEALTHSOUTH CORP	5.7500	2,910,000	2,911,646	3,038,625
HEARTHSIDE FOOD 1/17 TLB	0.0000	427,900	426,694	429,325
HELIX 2/17 TL	0.0000	585,000	582,094	588,136
HERC RENTALS INC 144A	7.5000	290,000	313,390	305,950
HERC RENTALS INC 144A	7.7500	294,000	315,156	310,170
HERTZ CORP/THE 144A	5.5000	740,000	694,629	606,800
HERTZ CORP/THE 144A	7.6250	120,000	120,000	119,712
HEWLETT PACKARD ENTERPRISE CO	2.8500	700,000	699,521	705,989
HEWLETT PACKARD ENTERPRISE CO	3.6000	615,000	614,889	634,126
HEWLETT PACKARD ENTERPRISE CO	4.4000	3,520,500	3,638,855	3,732,195
HEWLETT PACKARD ENTERPRISE CO	6.3500	1,000,000	996,112	1,056,877
HEXCEL CORP	3.9500	500,000	501,015	512,011
HEXION INC 144A	10.3750	295,000	294,999	292,050
HEXION INC 144A	13.7500	255,000	254,984	224,400
HILEX POLY 12/16 COV-LITE TL	0.0000	335,000	333,441	335,767
HILTON HOTELS 8/16 EXTENDED TL	0.0000	640,037	638,401	641,708
HILTON WORLDWIDE FINANCE 144A	4.6250	1,500,000	1,500,018	1,546,875
HILTON WORLDWIDE FINANCE 144A	4.8750	1,300,000	1,300,017	1,360,125
HOME DEPOT INC/THE	3.3500	170,000	169,794	176,527
HOME DEPOT INC/THE	5.4000	500,000	500,623	619,150
HOME DEPOT INC/THE	5.8750	500,000	599,123	651,328
HOME DEPOT INC/THE	5.9500	300,000	382,749	396,647
HOSPITALITY PROPERTIES TRUST	4.2500	850,000	843,641	886,328
HOSPITALITY PROPERTIES TRUST	4.5000	1,650,000	1,658,532	1,729,213
HOSPITALITY PROPERTIES TRUST	4.9500	665,000	668,326	694,419
HOST HOTELS & RESORTS LP	4.0000	100,000	102,816	101,841
HOSTESS BRANDS 5/17 TL	0.0000	502,186	501,290	503,567
HP INC	3.7500	121,000	121,032	126,646
HP INC	4.3000	470,000	486,656	499,526
HSBC BANK USA NA	4.8750	1,835,000	1,952,588	1,973,576
HSBC FINANCE CORP	6.6760	400,000	433,395	450,786
HSBC USA INC	2.3500	1,350,000	1,349,272	1,357,926
HSBC USA INC	2.6250	1,275,000	1,274,434	1,287,243
HSBC USA INC	2.7500	3,600,000	3,597,984	3,658,853
HSI ASSET LOAN OBLIGATI WF1 A1	1.2922	43,656	23,014	17,930
HUB INTERNATIONAL 10/13 (USD)	0.0000	214,447	214,447	214,872
HUB INTERNATIONAL LTD 144A	7.8750	2,810,000	2,786,132	2,929,425
HUGHES SATELLITE SYSTEMS CORP	5.2500	490,000	490,031	512,050
HUGHES SATELLITE SYSTEMS CORP	6.6250	965,000	949,386	1,037,375
HUMANA INC	2.6250	390,000	389,993	394,691
HUMANA INC	3.1500	850,000	850,069	864,655
HUNTINGTON NATIONAL BANK/THE	2.3750	475,000	474,975	476,687
HUNTINGTON NATIONAL BANK/THE	2.4000	1,830,000	1,827,744	1,842,206
HYLAND SOFTWARE 1/17 TL	0.0000	480,547	479,155	483,190
IMMUCOR 2/13 COV-LITE TL	0.0000	364,043	361,539	363,891
IMPAC SECURED ASSETS TRU 1 2A2	1.6422	415,241	403,288	395,342
IMPAC SECURED ASSETS TRU 2 2M1	1.7322	470,000	459,913	432,014
IMPAC SECURED ASSETS TRU 4 A2C	1.4922	8,236,269	4,760,047	5,794,545
IMS HEALTH 2/17 (USD) TLB	0.0000	278,495	279,545	279,801
INDIANA MICHIGAN POWER CO	4.5500	200,000	199,314	218,780
INDIANA MICHIGAN POWER CO	6.0500	420,000	417,889	520,636
INDYMAC INDA MORTGAGE AR7 1A1	3.3032	43,028	22,949	42,097
INFOR (LAWSON) 2/17 (USD) B6	0.0000	250,791	249,899	249,046
INFOR SOFTWARE PARENT LLC 144A	7.1250	125,000	125,869	128,750
INFOR US INC	6.5000	2,100,000	2,146,336	2,173,500

	Coupon	Units	Cost	Market Value
INGERSOLL-RAND GLOBAL HOLDING	2.8750	50,000	49,978	50,729
INGLES MARKETS INC	5.7500	4,325,000	4,380,724	4,254,719
INSTALLED BUILDING 3/17	0.0000	230,000	228,902	230,432
INTEGRATED DEVICE 3/17 COV-LIT	0.0000	270,000	269,387	270,675
INTEL CORP	2.8750	1,400,000	1,399,656	1,405,303
INTEL CORP	4.1000	260,000	258,493	269,163
INTEL CORP	4.8000	500,000	526,869	572,749
INTERCONTINENTAL EXCHANGE INC	2.7500	270,000	269,790	275,077
INTERCONTINENTAL EXCHANGE INC	3.7500	1,940,000	1,967,881	2,029,407
INTERNATIONAL EQUIPMENT 8/13	0.0000	400,111	397,966	396,110
INTERNATIONAL LEASE FINAN 144A	7.1250	1,100,000	1,107,406	1,164,182
INTERNATIONAL LEASE FINANCE CO	5.8750	600,000	678,653	677,377
INTERNATIONAL LEASE FINANCE CO	8.6250	1,681,000	2,016,367	2,069,936
INTERNATIONAL PAPER CO	3.0000	250,000	236,342	240,601
INTREPID AVIATION GROUP H 144A	6.8750	2,355,000	2,306,914	2,284,350
INVENTIV HEALTH 9/16 COV-LITE	0.0000	573,563	570,940	574,279
ION MEDIA 5/17 TL	0.0000	682,462	680,697	685,875
IPAYMENT 4/17 TL	0.0000	205,000	203,005	206,538
IRS P US0006M 3.63%	0.0000	1,900,000	109,250	49,670
IRS P US0006M 3.75%	0.0000	-8,500,000	-111,080	-36,794
IRS P USD 30Y 10BPS R 2.9325%	0.0000	3,100,000	322,400	104,161
IRS P USD 30Y 8BPS R 3.02%	0.0000	6,000,000	484,615	52,298
IRS P USD 30Y_93BPS R 3.18%	0.0000	10,700,000	998,463	239,562
IRS P USD 5Y 18BPS R 2.8%	0.0000	-26,000,000	-488,372	-15,530
IRS P USD 5Y 21BPS R 3% 091923	0.0000	-92,350,000	-1,964,919	-300,876
IRS P USD 5Y 23BPS R 2.9%	0.0000	-13,600,000	-321,455	-46,097
IRS R 2.9700 P US0003M	0.0000	-9,100,000	-141,207	-56,976
IRS R 2.98 P US0003M 02/23/23	0.0000	-4,500,000	-24,975	-3,450
IRS R 3.00 P US0003M 03/05/23	0.0000	-5,400,000	-31,104	-4,314
IRS R 3.1000 P US0003M	0.0000	2,100,000	141,750	78,689
IRS R US0003M P 3.185% 9/19/48	0.0000	10,300,000	952,750	228,286
J. CREW 2/14 COV-LITE TLB	0.0000	510,562	509,082	302,365
JABIL INC	4.7000	300,000	313,729	318,699
JAGUAR HOLDING CO II / PH 144A	6.3750	2,250,000	2,249,924	2,370,938
JBS USA LUX SA / JBS USA 144A	5.8750	305,000	305,993	285,938
JBS USA LUX SA / JBS USA 144A	7.2500	4,235,000	4,299,787	4,232,883
JDA SOFTWARE 10/16 TLB	0.0000	209,475	208,532	210,598
JEFFERIES FINANCE LLC / J 144A	6.8750	1,800,000	1,706,332	1,795,500
JEFFERIES FINANCE LLC / J 144A	7.3750	1,650,000	1,655,519	1,691,250
JEFFERIES LOANCORE LLC / 144A	6.8750	600,000	593,869	603,000
JERSEY CENTRAL POWER & LI 144A	4.3000	700,000	731,922	733,520
JERSEY CENTRAL POWER & LI 144A	4.7000	500,000	544,048	542,122
JIMMY SANDERS 5/13 COV-LITE TL	0.0000	126,033	125,147	116,108
JM SMUCKER CO/THE	1.7500	900,000	899,675	900,441
JM SMUCKER CO/THE	2.5000	270,000	269,356	272,806
JOHN DEERE CAPITAL CORP	2.6500	900,000	899,861	878,324
JOHNSON & JOHNSON	2.4500	180,000	179,777	175,521
JOHNSON & JOHNSON	2.9500	1,615,000	1,643,826	1,671,037
JOHNSON & JOHNSON	3.5500	205,000	203,974	211,307
JOHNSON & JOHNSON	3.6250	485,000	483,783	507,158
JOHNSON & JOHNSON	3.7000	1,025,000	1,018,794	1,052,985
JOHNSON & JOHNSON	3.7500	1,100,000	1,097,453	1,139,773
JP MORGAN CHASE COM C2 A2 144A	3.6159	717,541	704,551	722,093
JP MORGAN CHASE COMM C5 D 144A	5.4073	455,000	457,427	460,835
JP MORGAN CHASE COMMERCIAL CBX C	5.0660	300,000	303,986	311,647
JP MORGAN MORTGAGE ACQ WMC3 A3	1.3422	574,281	599,639	339,312
JP MORGAN MORTGAGE ACQU NC1 A5	1.5022	300,000	276,100	291,839
JP MORGAN MORTGAGE TRUS A1 6A1	3.4576	111,580	108,164	110,653
JP MORGAN MORTGAGE TRUS A2 1A1	3.3724	89,408	62,254	75,964
JPMBB COMMERCIAL MORTGA C23 XA	0.8344	1,226,160	35,528	40,834
JPMORGAN CHASE & CO	2.2500	1,280,000	1,280,000	1,283,971
JPMORGAN CHASE & CO	2.4000	800,000	798,987	798,484
JPMORGAN CHASE & CO	2.5500	700,000	699,608	703,439
JPMORGAN CHASE & CO	2.7000	800,000	798,186	791,229
JPMORGAN CHASE & CO	2.7500	3,000,000	2,996,842	3,050,127
JPMORGAN CHASE & CO	3.2200	1,000,000	999,990	1,001,879
JPMORGAN CHASE & CO	3.2500	400,000	398,629	409,929
JPMORGAN CHASE & CO	3.3000	1,185,000	1,183,751	1,176,706
JPMORGAN CHASE & CO	3.6250	700,000	698,856	692,833
JPMORGAN CHASE & CO	3.8750	8,065,000	8,253,090	8,321,007
JPMORGAN CHASE & CO	3.9000	2,400,000	2,392,457	2,502,888
JPMORGAN CHASE & CO	4.1250	1,870,000	1,911,891	1,936,920
JPMORGAN CHASE & CO	4.2500	8,545,000	8,695,434	8,998,662
JPMORGAN CHASE & CO	4.3500	300,000	301,365	321,107
JPMORGAN CHASE & CO	4.4000	970,000	968,920	1,032,983
JPMORGAN CHASE & CO	4.5000	1,225,000	1,275,152	1,326,490
JPMORGAN CHASE & CO	4.8500	800,000	889,704	921,886
JPMORGAN CHASE & CO	4.9500	300,000	297,933	334,669
JPMORGAN CHASE & CO	5.6000	600,000	596,867	744,079
JPMORGAN CHASE & CO	6.3000	5,675,000	6,033,901	6,107,827
JPMORGAN CHASE & CO	3.7820	400,000	400,000	409,047
JPMORGAN CHASE & CO	4.2600	1,000,000	1,000,000	1,046,111
JPMORGAN CHASE & CO	2.5425	675,000	675,000	685,147
JPMORGAN CHASE & CO	2.6818	1,100,000	1,100,000	1,134,217
JPMORGAN CHASE & CO	1.7710	5,120,000	5,118,534	5,119,114

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE BANK NA	6.0000	300,000	299,983	303,075
JUNIPER NETWORKS INC	3.1250	700,000	699,696	711,847
JUNIPER NETWORKS INC	3.3000	260,000	259,942	266,258
JUNIPER NETWORKS INC	4.5000	125,000	131,296	132,773
KAISER ALUMINUM CORP	5.8750	400,000	409,407	421,000
KAISER FOUNDATION HOSPITALS	3.1500	185,000	184,334	185,116
KAISER FOUNDATION HOSPITALS	4.1500	910,000	901,387	942,894
KAISER FOUNDATION HOSPITALS	4.8750	725,000	910,019	825,201
KANSAS CITY SOUTHERN	3.0000	700,000	708,565	702,349
KAR AUCTION 5/17 B5 TL	0.0000	132,221	131,182	133,048
KAR AUCTION SERVICES INC 144A	5.1250	2,320,000	2,320,001	2,363,500
KB HOME	7.0000	470,000	486,213	526,400
KB HOME	7.5000	305,000	314,928	344,269
KELLOGG CO	2.6500	1,200,000	1,194,247	1,179,847
KENAN ADVANTAGE 7/15 (USD)	0.0000	547,974	524,872	548,319
KENAN ADVANTAGE 7/15 COV-LITE	0.0000	80,417	80,101	80,468
KENAN ADVANTAGE GROUP INC 144A	7.8750	1,755,000	1,755,000	1,842,750
KENNEDY-WILSON INC	5.8750	3,000,000	3,040,529	3,093,750
KENTUCKY UTILITIES CO	5.1250	450,000	445,581	539,416
KERR-MCGEE CORP	6.9500	1,915,000	2,182,373	2,245,864
KEYBANK NA/CLEVELAND OH	1.6000	250,000	249,942	248,148
KEYSIGHT TECHNOLOGIES INC	4.5500	800,000	816,584	839,754
KFC HOLDING CO/PIZZA HUT 144A	5.0000	1,905,000	1,910,614	1,985,963
KILROY REALTY LP	3.8000	700,000	705,750	721,445
KIMBERLY-CLARK CORP	2.4000	400,000	396,843	399,201
KIMBERLY-CLARK CORP	3.9000	1,450,000	1,439,619	1,482,857
KINDER MORGAN ENERGY PARTNERS	4.1500	460,000	462,282	472,863
KINDER MORGAN ENERGY PARTNERS	4.3000	200,000	207,047	206,712
KINDER MORGAN ENERGY PARTNERS	4.7000	250,000	182,839	236,020
KINDER MORGAN ENERGY PARTNERS	5.3000	360,000	381,764	387,541
KINDER MORGAN ENERGY PARTNERS	5.5000	995,000	984,415	1,026,983
KINDER MORGAN ENERGY PARTNERS	5.9500	1,050,000	1,055,824	1,075,940
KINDER MORGAN ENERGY PARTNERS	6.9500	760,000	818,915	907,666
KINDER MORGAN INC/DE	2.0000	330,000	330,126	330,178
KINDER MORGAN INC/DE	3.0500	90,000	89,908	91,564
KINDER MORGAN INC/DE	5.5500	650,000	646,454	688,821
KINDER MORGAN INC/DE 144A	5.6250	1,125,000	1,161,667	1,244,755
KINETIC CONCEPTS (ACELITY)	0.0000	240,000	238,864	238,699
KLA-TENCOR CORP	2.3750	355,000	354,975	355,828
KLA-TENCOR CORP	4.6500	1,181,000	1,218,535	1,275,436
KRAFT HEINZ FOODS CO	2.0000	435,000	434,706	436,101
KRAFT HEINZ FOODS CO	2.8000	1,790,000	1,835,679	1,816,775
KRAFT HEINZ FOODS CO	3.0000	315,000	316,446	301,471
KRAFT HEINZ FOODS CO	3.5000	2,000,000	1,996,483	2,061,976
KRAFT HEINZ FOODS CO	3.9500	800,000	819,519	822,616
KRAFT HEINZ FOODS CO	4.3750	195,000	196,057	190,970
KRAFT HEINZ FOODS CO	5.0000	2,600,000	2,596,052	2,803,875
KRAFT HEINZ FOODS CO	5.2000	825,000	843,591	892,507
KRATON POLYMERS LLC / KRA 144A	7.0000	1,530,000	1,543,987	1,606,500
KROGER CO/THE	2.3000	960,000	961,077	963,885
L BRANDS INC	6.8750	1,045,000	1,045,160	1,008,425
LA QUINTA 2/14 COV-LITE TLB	0.0000	716,988	715,046	719,455
LABORATORY CORP OF AMERICA HOL	2.6250	1,960,000	1,959,142	1,976,141
LABORATORY CORP OF AMERICA HOL	3.2000	440,000	439,758	449,048
LABORATORY CORP OF AMERICA HOL	3.6000	425,000	421,881	431,375
LAM RESEARCH CORP	3.8000	510,000	509,830	520,736
LAMAR MEDIA CORP	5.0000	1,845,000	1,845,109	1,918,800
LAMAR MEDIA CORP	5.7500	330,000	335,604	355,575
LANDS' END 3/14 COV-LITE TLB	0.0000	562,110	560,592	463,741
LAREDO PETROLEUM INC	5.6250	2,640,000	2,613,729	2,560,800
LAREDO PETROLEUM INC	6.2500	335,000	339,426	332,488
LAREDO PETROLEUM INC	7.3750	275,000	264,931	277,750
LATTICE SEMICONDUCTOR 3/15	0.0000	0	0	0
LAZARD GROUP LLC	3.7500	700,000	682,965	705,839
LEAR CORP	5.2500	1,100,000	1,157,223	1,163,930
LEGG MASON INC	2.7000	2,900,000	2,926,726	2,924,380
LEGG MASON INC	4.7500	50,000	53,112	52,830
LEGGETT & PLATT INC	3.8000	400,000	399,211	411,231
LENNOX INTERNATIONAL INC	3.0000	940,000	939,517	938,587
LEVEL 3 2/17 TLB	0.0000	1,285,000	1,281,971	1,287,416
LEVEL 3 FINANCING INC	5.1250	1,920,000	1,922,843	1,993,190
LEVEL 3 FINANCING INC	5.2500	170,000	170,019	176,394
LEVEL 3 FINANCING INC	5.3750	6,067,000	6,046,176	6,328,336
LEVEL 3 FINANCING INC	5.6250	40,000	40,979	41,600
LIBERTY INTERACTIVE LLC	8.2500	580,000	587,086	623,500
LIBERTY MUTUAL GROUP INC 144A	4.8500	725,000	730,077	777,860
LIFEPOINT HEALTH INC	5.3750	1,555,000	1,555,659	1,609,425
LIFEPOINT HEALTH INC	5.8750	2,430,000	2,429,986	2,563,650
LIGHTOWER 4/13 TL	0.0000	438,640	437,188	439,956
LIIF-CHINESE COMMUNITY P (AHS)	7.5000	240,059	240,059	277,616
LIVE NATION ENTERTAINMENT 144A	4.8750	1,210,000	1,221,915	1,228,150
LONG BEACH MORTGAGE LOAN 2 1A	1.3961	3,498,625	2,314,382	2,505,062
LONG BEACH MORTGAGE LOAN 3 1A	1.4761	1,109,741	893,896	961,990
LONG BEACH MORTGAGE LOAN 4 1A1	1.7761	18,554	19,683	17,306
LOWE'S COS INC	4.0500	1,665,000	1,667,125	1,693,290

	Coupon	Units	Cost	Market Value
LSTAR COMMERCIAL MORT 2 B 144A	4.2050	730,000	729,972	731,079
LUMINENT MORTGAGE TRUST 2 A1A	1.4161	2,768,637	1,429,641	2,129,610
M/I HOMES INC	6.7500	425,000	425,067	445,188
MAGELLAN MIDSTREAM PARTNERS LP	5.0000	715,000	726,385	788,507
MANUFACTURERS & TRADERS TRUST	2.1000	1,665,000	1,664,494	1,667,433
MARATHON OIL CORP	2.8000	850,000	793,202	814,937
MARATHON PETROLEUM CORP	3.4000	915,000	914,170	941,217
MARKEL CORP	5.3500	700,000	700,001	767,567
MARRIOTT INTERNATIONAL INC/MD	3.7500	500,000	498,346	515,081
MARSH & MCLENNAN COS INC	3.3000	650,000	658,051	668,017
MARSH & MCLENNAN COS INC	3.7500	1,300,000	1,299,144	1,353,490
MARSH & MCLENNAN COS INC	4.3500	90,000	89,436	96,183
MASCO CORP	3.5000	1,035,000	1,034,038	1,025,961
MASCO CORP	4.4500	2,200,000	2,286,425	2,349,820
MASCO CORP	5.9500	531,000	544,666	599,416
MASSACHUSETTS INSTITUTE OF TEC	4.6780	200,000	200,000	217,719
MASTERCARD INC	2.9500	835,000	833,569	837,366
MASTERCARD INC	3.3750	1,900,000	1,903,529	1,981,615
MASTR ASSET BACKED SECU NC1 M2	1.9822	119,499	117,558	119,531
MASTR ASSET BACKED SECU NC3 A1	1.3622	764,631	515,906	459,028
MATADOR RESOURCES CO	6.8750	360,000	371,062	373,500
MATTEL INC	2.3500	220,000	219,785	215,543
MAXIM INTEGRATED PRODUCTS INC	2.5000	475,000	474,395	478,865
MAXIM INTEGRATED PRODUCTS INC	3.4500	925,000	924,300	919,519
MAXLINEAR 4/17 COV-LITE TLB	0.0000	595,000	592,191	594,256
MCDONALD'S CORP	2.7500	65,000	64,916	66,179
MCDONALD'S CORP	3.7000	500,000	467,821	467,668
MCDONALD'S CORP	4.4500	785,000	795,414	825,732
MCDONALD'S CORP	4.6000	500,000	494,725	541,235
MCDONALD'S CORP	4.7000	125,000	124,618	137,961
MCDONALD'S CORP	4.8750	540,000	577,901	602,027
MCDONALD'S CORP	5.7000	200,000	199,166	241,082
MCKESSON CORP	2.2840	2,260,000	2,262,505	2,272,963
MEAD JOHNSON NUTRITION CO	3.0000	990,000	1,004,276	1,015,509
MEDIACOM BROADBAND LLC / MEDIA	5.5000	640,000	637,889	654,400
MEDTRONIC INC	3.1250	700,000	705,170	721,753
MEDTRONIC INC	3.1500	1,450,000	1,535,587	1,500,514
MEDTRONIC INC	3.5000	1,650,000	1,654,342	1,716,432
MEDTRONIC INC	4.6250	300,000	331,203	337,631
MERCK & CO INC	1.8500	790,000	789,786	791,524
MERCK & CO INC	3.7000	90,000	89,507	89,753
MERCURY GENERAL CORP	4.4000	1,200,000	1,201,671	1,216,184
MERITOR INC	6.2500	1,903,000	1,916,896	1,983,878
MERRILL LYNCH MORTGAGE I A10 A	1.4261	248,863	253,017	237,945
MERRILL LYNCH MORTGAGE I A4 3A	3.8785	13,880	14,765	13,680
MERRILL LYNCH MORTGAGE IN 2 3A	2.2272	38,354	40,439	36,504
MERRILL LYNCH MORTGAGE IN 3 4A	1.4822	21,143	21,763	20,054
MERRILL LYNCH MORTGAGE IN 3 5A	1.4822	53,957	56,080	50,076
METLIFE INC	4.0500	400,000	380,883	403,387
METLIFE INC	4.6000	700,000	732,627	770,211
METLIFE INC	4.7500	695,000	712,891	755,862
METLIFE INC	4.3680	1,025,000	1,125,711	1,122,133
METLIFE INC	6.8170	1,100,000	1,158,170	1,161,433
METROPOLITAN LIFE GLOBAL 144A	3.4500	1,460,000	1,459,066	1,496,474
MGIC INVESTMENT CORP	5.7500	130,000	131,318	140,075
MICHAELS STORES 9/16 TLB	0.0000	909,289	910,765	906,452
MICRO FOCUS 4/17	0.0000	509,548	508,274	510,185
MICRO FOCUS 4/17(USD) TLB3	0.0000	150,905	150,527	151,093
MICRON TECHNOLOGY INC	5.5000	400,000	388,487	422,000
MICRON TECHNOLOGY INC	7.5000	1,000,000	1,117,062	1,118,000
MICROSOFT CORP	1.5500	1,780,000	1,778,454	1,741,602
MICROSOFT CORP	2.4000	3,240,000	3,233,767	3,235,666
MICROSOFT CORP	3.4500	400,000	398,501	400,249
MICROSOFT CORP	3.5000	400,000	395,881	393,781
MICROSOFT CORP	3.7000	2,975,000	2,961,284	2,943,876
MICROSOFT CORP	4.0000	1,355,000	1,344,727	1,372,119
MICROSOFT CORP	4.1000	3,995,000	3,986,444	4,303,102
MICROSOFT CORP	4.2500	2,185,000	2,179,162	2,365,599
MICROSOFT CORP	4.4500	215,000	222,424	239,224
MID-AMERICA APARTMENTS LP	3.7500	300,000	310,499	307,496
MID-AMERICA APARTMENTS LP	4.0000	1,800,000	1,784,331	1,862,696
MIDAMERICAN ENERGY CO	3.9500	330,000	329,538	339,354
MIDAMERICAN ENERGY CO	5.7500	750,000	749,505	935,321
MINERALS TECH 2/17 TLB	0.0000	228,615	227,351	229,187
MISSION BROADCASTING / NEXSTAR	0.0000	21,523	21,474	21,557
MISSISSIPPI POWER CO	4.2500	200,000	208,732	176,530
MISYS 4/17 (USD) TL	0.0000	580,000	577,114	579,785
ML-CFC COMMERCIAL MORTGAG 8 A3	5.8374	26,093	26,948	26,073
MONARCH 5/16 (USD) COV-LITE	0.0000	907,021	906,436	907,592
MONSANTO CO	2.7500	200,000	199,780	201,885
MONSANTO CO	3.3750	600,000	615,040	608,714
MONSANTO CO	4.2000	400,000	411,960	406,720
MONSANTO CO	4.4000	200,000	201,877	203,412
MORGAN STANLEY	1.0000	1,350,000	1,429,424	1,548,953
MORGAN STANLEY	1.3750	1,325,000	1,368,189	1,462,396

	Coupon	Units	Cost	Market Value
MORGAN STANLEY	1.7500	645,000	734,247	753,310
MORGAN STANLEY	2.5000	800,000	799,039	806,175
MORGAN STANLEY	2.6250	995,000	990,512	993,533
MORGAN STANLEY	2.7500	5,945,000	5,932,848	5,943,716
MORGAN STANLEY	2.8000	545,000	544,602	552,924
MORGAN STANLEY	3.1250	4,415,000	4,392,480	4,292,471
MORGAN STANLEY	3.6250	900,000	891,326	906,471
MORGAN STANLEY	3.7000	700,000	719,411	718,381
MORGAN STANLEY	3.7500	4,620,000	4,635,061	4,803,936
MORGAN STANLEY	3.8750	4,060,000	4,140,942	4,213,137
MORGAN STANLEY	3.9500	1,910,000	1,925,263	1,927,222
MORGAN STANLEY	4.0000	1,405,000	1,425,725	1,466,448
MORGAN STANLEY	4.3000	1,100,000	1,187,248	1,137,530
MORGAN STANLEY	4.3500	760,000	758,917	790,125
MORGAN STANLEY	5.5000	2,255,000	2,374,984	2,467,918
MORGAN STANLEY	5.9500	150,000	152,019	153,061
MORGAN STANLEY	6.3750	600,000	723,595	797,581
MORGAN STANLEY	6.6250	2,915,000	2,972,389	3,018,512
MORGAN STANLEY	7.2500	400,000	508,636	545,892
MORGAN STANLEY ABS CAP HE4 A2C	1.4622	2,330,804	1,160,053	1,036,741
MORGAN STANLEY BANK OF C26 XA	1.1138	346,258	20,643	23,491
MORGAN STANLEY CAPI C3 XA 144A	0.7944	567,933	11,705	14,027
MORGAN STANLEY CAPI T21 D 144A	5.3298	415,000	289,686	294,671
MORGAN STANLEY CAPIT MP E 144A	3.6933	250,000	248,336	250,859
MORGAN STANLEY CAPITAL HQ13 A3	5.5690	456,141	477,838	458,604
MORGAN STANLEY CAPITAL I HQ8 B	5.4614	385,000	410,818	384,491
MORGAN STANLEY CAPITAL T25 AJ	5.5740	275,620	284,628	278,376
MORGAN STANLEY IXIS REAL 2 A1	1.2822	2,808	2,942	1,401
MOTOROLA SOLUTIONS INC	3.5000	700,000	694,721	721,783
MOTOROLA SOLUTIONS INC	4.0000	627,000	596,387	630,350
MPH ACQUISITION HOLDINGS 144A	7.1250	3,555,000	3,628,577	3,790,519
MPLX LP	4.1250	2,215,000	2,212,900	2,222,542
MPLX LP	5.5000	120,000	119,302	123,212
MPT OPERATING PARTNERSHIP LP /	5.2500	1,440,000	1,440,023	1,497,010
MRFC MORTGAGE PASS-THR TBC3 A1	1.6656	20,600	21,453	19,941
MUFG AMERICAS HOLDINGS CORP	2.2500	1,900,000	1,899,806	1,901,189
MUFG AMERICAS HOLDINGS CORP	3.5000	770,000	777,881	793,182
MULTIPLAN 6/16 COV-LITE TL	0.0000	784,409	781,052	783,797
MURRAY ENERGY 3/15 COV-LITE	0.0000	1,708,876	1,677,585	1,666,154
NABORS INDUSTRIES INC 144A	5.5000	435,000	435,033	412,163
NASDAQ INC	3.8500	545,000	544,546	552,990
NASDAQ INC	4.2500	1,050,000	1,056,238	1,110,674
NATIONAL RURAL UTILITIES COOPE	4.0230	36,000	36,195	38,198
NATIONSTAR MORTGAGE LLC / NATI	6.5000	680,000	672,139	692,300
NATURAL RESOURCE PARTNERS LP /	10.5000	2,610,000	2,621,369	2,789,438
NAVIENT CORP	4.8750	160,000	155,665	166,400
NAVIENT CORP	5.0000	4,325,000	4,325,481	4,487,188
NAVIENT CORP	5.5000	1,998,000	1,963,863	2,057,718
NAVIENT CORP	5.6250	90,000	72,324	75,177
NAVIENT CORP	5.8750	545,000	522,644	554,701
NAVIENT CORP	6.1250	370,000	357,781	381,100
NAVIENT CORP	6.5000	2,480,000	2,480,222	2,628,800
NAVIENT CORP	7.2500	1,287,000	1,359,505	1,400,243
NBCUNIVERSAL ENTERPRISE I 144A	5.2500	600,000	600,003	637,716
NBCUNIVERSAL MEDIA LLC	5.9500	300,000	344,658	384,127
NCR CORP	5.8750	140,000	136,560	145,600
NCR CORP	6.3750	3,235,000	3,266,193	3,473,581
NEFF RENTAL 6/14 COV-LITE 2ND	0.0000	346,857	346,879	346,857
NEIMAN MARCUS 3/14 COV-LITE TL	0.0000	429,485	429,449	321,221
NEIMAN MARCUS GROUP LTD L 144A	8.7500	3,215,000	2,960,454	1,543,200
NETFLIX INC	5.8750	600,000	630,230	664,500
NEW CENTURY HOME EQUITY 1 A1MZ	1.7961	39,532	41,864	39,511
NEW YORK LIFE GLOBAL FUND 144A	2.0000	1,870,000	1,867,895	1,853,436
NEW YORK LIFE GLOBAL FUND 144A	2.3500	1,375,000	1,374,221	1,315,696
NEWELL BRANDS INC	2.1500	440,000	439,994	441,114
NEWELL BRANDS INC	2.6000	41,000	41,493	41,400
NEWELL BRANDS INC	3.8500	3,097,000	3,096,196	3,251,661
NEXEO 3/17 COV-LITE TLB	0.0000	441,668	439,825	444,614
NEXSTAR BROADCASTING 1/17 TLB	0.0000	217,825	217,304	218,176
NEXTERA ENERGY CAPITAL HOLDING	2.4000	800,000	799,387	805,469
NEXTERA ENERGY CAPITAL HOLDING	3.5500	740,000	737,930	751,754
NEXTERA ENERGY CAPITAL HOLDING	1.6490	430,000	430,632	428,701
NFP 1/17 COV-LITE TLB	0.0000	124,688	124,098	124,882
NIAGARA MOHAWK POWER CORP 144A	3.5080	1,290,000	1,289,996	1,334,399
NIELSEN FINANCE LLC / NIE 144A	5.0000	3,310,000	3,338,291	3,434,125
NIKE INC	3.8750	260,000	257,656	261,730
NISOURCE FINANCE CORP	3.4900	2,255,000	2,254,640	2,270,517
NISSAN MOTOR ACCEPTANCE C 144A	1.9000	3,000,000	2,995,403	2,928,828
NISSAN MOTOR ACCEPTANCE C 144A	2.1250	5,240,000	5,220,599	5,221,414
NISSAN MOTOR ACCEPTANCE C 144A	2.6500	2,900,000	2,913,555	2,929,383
NISSAN MOTOR ACCEPTANCE C 144A	2.1935	100,000	100,983	100,965
NN 3/17 INCREMENTAL TLB	0.0000	605,000	602,462	604,244
NOBLE ENERGY INC	4.1500	4,365,000	4,506,109	4,599,335
NOBLE ENERGY INC	5.2500	2,005,000	2,005,349	2,077,425
NOBLE ENERGY INC	6.0000	2,948,000	3,319,395	3,298,780

	Coupon	Units	Cost	Market Value
NORFOLK SOUTHERN CORP	4.6500	654,583	650,387	724,782
NORFOLK SOUTHERN CORP	6.0000	100,000	119,214	119,959
NORTHERN STATES POWER CO/MN	3.4000	525,000	521,351	497,886
NORTHERN STATES POWER CO/MN	4.0000	165,000	162,397	171,138
NOVARTIS CAPITAL CORP	3.1000	1,600,000	1,586,138	1,620,162
NOVARTIS CAPITAL CORP	3.4000	1,200,000	1,199,770	1,252,225
NOVARTIS CAPITAL CORP	4.0000	150,000	147,128	157,101
NOVARTIS CAPITAL CORP	4.4000	900,000	937,302	998,543
NOVASTAR MORTGAGE FUNDI 1 A2A1	1.3322	34,875	19,624	18,375
NOVELIS CORP 144A	5.8750	3,190,000	3,225,571	3,285,700
NOVELIS CORP 144A	6.2500	1,545,000	1,552,645	1,622,250
NRG ENERGY INC	6.2500	1,480,000	1,489,653	1,518,850
NRG ENERGY INC	7.8750	138,000	137,452	142,485
NRG YIELD OPERATING LLC	5.0000	120,000	119,865	122,100
NRG YIELD OPERATING LLC	5.3750	2,515,000	2,390,558	2,637,606
NVIDIA CORP	2.2000	270,000	269,546	266,990
NVIDIA CORP	3.2000	1,425,000	1,428,198	1,412,930
OASIS PETROLEUM INC	6.5000	510,000	511,862	494,700
OASIS PETROLEUM INC	6.8750	2,615,000	2,474,180	2,533,975
OCCIDENTAL PETROLEUM 8/16	0.0000	345,000	341,962	363,975
OCCIDENTAL PETROLEUM CORP	2.6000	735,000	734,707	738,551
OGLETHORPE POWER CORP	5.3750	200,000	199,559	227,839
OMEGA HEALTHCARE INVESTORS INC	4.3750	1,500,000	1,496,590	1,538,175
OMEGA HEALTHCARE INVESTORS INC	4.5000	720,000	697,016	719,809
OMEGA HEALTHCARE INVESTORS INC	4.7500	800,000	792,022	798,642
OMEGA HEALTHCARE INVESTORS INC	4.9500	750,000	750,088	785,534
OMEGA HEALTHCARE INVESTORS INC	5.2500	1,300,000	1,296,741	1,380,969
ON ASSIGNMENT 2/17 TLB2	0.0000	317,418	316,355	319,402
ON SEMICONDUCTOR 3/17 COV-LITE	0.0000	590,040	586,891	590,306
ONCOR ELECTRIC DELIVERY CO LLC	5.3000	605,000	731,792	730,144
ONCOR ELECTRIC DELIVERY CO LLC	6.8000	500,000	499,892	528,058
ONCOR ELECTRIC DELIVERY CO LLC	7.5000	435,000	433,812	640,295
ONE CALL MEDICAL COV-LT TL	0.0000	171,021	170,277	158,302
ONE MARKET PLAZA T 1MKT E 144A	4.1416	2,089,000	2,037,620	2,068,736
ONEMAIN FINANCIAL HOLDING 144A	6.7500	390,000	403,854	409,500
ONEMAIN FINANCIAL IS 1A A 144A	2.4300	579,366	579,363	579,585
ONEMAIN FINANCIAL IS 1A A 144A	3.1900	1,735,000	1,732,253	1,752,294
ONEMAIN FINANCIAL IS 2A A 144A	2.4700	415,602	415,555	416,142
ONEMAIN FINANCIAL IS 2A A 144A	2.5700	2,680,588	2,680,869	2,683,610
ONEOK PARTNERS LP	4.9000	590,000	559,473	631,704
ONEOK PARTNERS LP	6.1250	300,000	253,413	342,120
ONEOK PARTNERS LP	6.2000	190,000	184,522	218,245
ONEOK PARTNERS LP	8.6250	1,600,000	1,721,069	1,760,053
OPTION ONE MORTGAGE LOAN 1 2A3	1.3722	1,378,111	845,791	908,547
OPTION ONE MORTGAGE LOAN 1 2A4	1.4522	1,702,373	1,089,507	1,134,502
ORACLE CORP	2.5000	3,500,000	3,573,835	3,533,215
ORACLE CORP	2.9500	2,935,000	2,932,055	2,949,364
ORACLE CORP	3.8500	500,000	499,931	516,880
ORACLE CORP	3.9000	400,000	397,504	412,191
ORACLE CORP	4.0000	345,000	344,942	348,413
ORACLE CORP	4.3000	300,000	304,498	325,503
ORACLE CORP	4.5000	340,000	339,840	370,514
O'REILLY AUTOMOTIVE INC	4.6250	100,000	100,869	107,841
O'REILLY AUTOMOTIVE INC	4.8750	600,000	609,071	645,269
ORTHO-CLINICAL 5/14 COV-LITE	0.0000	211,850	210,504	210,484
OWENS CORNING	3.4000	1,300,000	1,295,046	1,280,635
OWENS CORNING	4.2000	200,000	211,330	209,417
OWENS-BROCKWAY GLASS CONT 144A	5.0000	665,000	654,922	703,238
OWENS-BROCKWAY GLASS CONT 144A	5.8750	3,450,000	3,429,287	3,803,625
OWNIT MORTGAGE LOAN TRUST 5 M1	1.8322	726,311	603,293	623,679
PACIFIC GAS & ELECTRIC CO	3.5000	365,000	364,222	379,298
PACIFIC GAS & ELECTRIC CO	3.7500	300,000	299,758	293,712
PACIFIC GAS & ELECTRIC CO	4.2500	200,000	196,353	212,768
PACIFIC GAS & ELECTRIC CO	5.4000	300,000	311,134	370,212
PACIFIC GAS & ELECTRIC CO	6.0500	700,000	930,636	903,272
PACIFIC GAS & ELECTRIC CO	8.2500	500,000	497,937	540,272
PACIFICORP	6.0000	100,000	99,138	129,850
PARKER-HANNIFIN CORP 144A	1.1250	505,000	529,575	573,874
PARK-OHIO INDUSTRIES INC 144A	6.6250	50,000	49,999	52,500
PARTY CITY 10/16 COV-LITE TL	0.0000	614,867	612,798	615,199
PARTY CITY HOLDINGS INC 144A	6.1250	3,680,000	3,722,381	3,808,800
PDC ENERGY INC 144A	6.1250	130,000	130,000	131,950
PENSKE AUTOMOTIVE GROUP INC	5.7500	845,000	853,336	872,463
PENSKE TRUCK LEASING CO L 144A	4.2000	1,600,000	1,602,565	1,652,885
PEPSICO INC	2.2500	1,000,000	998,042	999,961
PEPSICO INC	3.4500	100,000	99,197	93,955
PEPSICO INC	3.6000	200,000	197,038	192,660
PEPSICO INC	4.0000	750,000	733,607	766,688
PEPSICO INC	4.4500	1,000,000	1,125,814	1,090,072
PERFORMANCE FOOD GROUP IN 144A	5.5000	2,105,000	2,137,364	2,173,413
PETSMART 9/16 TLB	0.0000	371,079	370,143	344,692
PETSMART INC 144A	5.8750	1,230,000	1,238,652	1,185,413
PETSMART INC 144A	7.1250	2,280,000	2,384,329	2,029,200
PETSMART INC 144A	8.8750	740,000	740,001	683,464
PFIZER INC	4.1250	885,000	883,504	938,643

	Coupon	Units	Cost	Market Value
PFIZER INC	4.3000	675,000	699,242	724,027
PFIZER INC	4.4000	230,000	229,280	252,546
PFIZER INC	7.2000	300,000	458,723	448,783
PHARMACEUTICAL PRODUCT 5/17	0.0000	769,497	768,632	769,635
PHH CORP	6.3750	400,000	389,611	411,000
PHI INC	5.2500	2,530,000	2,515,114	2,340,250
PHILADELPHIA ENERGY SOLUTIONS	0.0000	273,600	272,964	247,608
PHILLIPS 66	4.3000	1,500,000	1,561,030	1,607,313
PHILLIPS 66 144A	1.9536	1,970,000	1,969,941	1,974,570
PHILLIPS 66 PARTNERS LP	2.6460	85,000	85,000	85,294
PIKE 3/17 COV-LITE TL	0.0000	315,000	313,487	318,938
PILGRIM'S PRIDE CORP 144A	5.7500	1,920,000	1,951,985	1,924,800
PINNACLE FOODS 2/17 TLB	0.0000	249,375	249,079	250,038
PINNACLE FOODS FINANCE LLC / P	4.8750	2,425,000	2,432,090	2,473,500
PIONEER NATURAL RESOURCES CO	3.4500	1,025,000	1,049,679	1,053,097
PIONEER NATURAL RESOURCES CO	4.4500	1,650,000	1,773,907	1,734,899
PIONEER NATURAL RESOURCES CO	6.8750	400,000	404,303	416,022
PIONEER NATURAL RESOURCES CO	7.2000	300,000	311,769	370,170
PIONEER NATURAL RESOURCES CO	7.5000	3,235,000	3,467,763	3,640,834
PLAINS ALL AMERICAN PIPELINE L	2.6000	1,415,000	1,416,436	1,418,886
PLAINS ALL AMERICAN PIPELINE L	3.6000	300,000	282,308	291,574
PLAINS ALL AMERICAN PIPELINE L	4.5000	2,205,000	2,216,781	2,230,025
PLAINS ALL AMERICAN PIPELINE L	4.6500	2,300,000	2,348,702	2,357,477
PLAINS ALL AMERICAN PIPELINE L	5.7500	1,238,000	1,237,649	1,331,219
PLANTRONICS INC 144A	5.5000	2,570,000	2,581,170	2,688,863
PLASTIPAK HOLDINGS INC 144A	6.5000	3,275,000	3,284,808	3,381,438
PLATFORM SPECIALTY PRODUC 144A	6.5000	3,525,000	3,460,586	3,639,563
PLY GEM INDUSTRIES INC	6.5000	6,670,000	6,305,437	6,980,104
PNC BANK NA	2.2000	1,000,000	1,002,733	1,005,381
PNC BANK NA	2.6000	925,000	924,595	938,093
PNC BANK NA	2.7000	1,500,000	1,499,949	1,500,402
PNC BANK NA	2.9500	2,575,000	2,554,146	2,568,817
PNC BANK NA	3.8000	1,625,000	1,645,979	1,706,885
PNC FINANCIAL SERVICES GROUP I	5.1250	200,000	208,006	215,142
PNC FINANCIAL SERVICES GROUP I	6.7000	1,240,000	1,239,241	1,348,215
POST HOLDINGS 5/17 DELAYED TL	0.0000	384,091	383,131	384,364
POST HOLDINGS 5/17 TLA	0.0000	460,909	459,817	461,236
POST HOLDINGS INC 144A	5.0000	1,320,000	1,320,123	1,316,700
POST HOLDINGS INC 144A	5.5000	2,460,000	2,466,554	2,536,875
POST HOLDINGS INC 144A	6.0000	159,000	157,589	168,540
POSTAL SQUARE LP	8.9500	517,840	517,962	601,866
POWERTEAM 5/13 COV-LITE TL	0.0000	243,623	243,013	241,187
PPL CAPITAL FUNDING INC	3.1000	825,000	840,111	807,418
PQ CORP 144A	6.7500	1,695,000	1,725,551	1,822,125
PRA HOLDINGS INC 144A	9.5000	726,000	772,598	805,860
PRESTIGE BRANDS 1/17 TLB4	0.0000	119,306	119,022	119,737
PRESTIGE BRANDS INC 144A	5.3750	2,355,000	2,365,033	2,428,594
PRESTIGE BRANDS INC 144A	6.3750	645,000	645,020	689,344
PRICELINE GROUP INC/THE	3.6000	3,273,000	3,267,412	3,313,143
PRINCIPAL FINANCIAL GROUP INC	3.1250	455,000	445,503	458,625
PRINCIPAL LIFE GLOBAL FUN 144A	2.6250	2,900,000	2,897,576	2,920,729
PROCTER & GAMBLE CO/THE	2.4500	1,200,000	1,198,408	1,172,670
PROCTER & GAMBLE CO/THE	5.5500	34,000	37,006	45,564
PROGRESS ENERGY INC	4.4000	800,000	798,228	849,843
PROGRESS ENERGY INC	7.0500	1,400,000	1,452,943	1,515,522
PROLAMINA 11/16 2ND LIEN	0.0000	105,000	103,539	106,510
PROLAMINA 11/16 COV-LITE TL	0.0000	159,200	158,193	160,693
PROTECTIVE LIFE CORP	8.4500	123,000	123,453	182,416
PROVIDENT FUNDING ASSOCIA 144A	6.3750	100,000	100,000	102,500
PRUDENTIAL FINANCIAL INC	5.6250	475,000	481,065	521,906
PSEG POWER LLC	8.6250	400,000	517,935	516,126
PUBLIC SERVICE CO OF COLORADO	3.2000	1,050,000	1,058,434	1,082,739
PUBLIC SERVICE CO OF COLORADO	3.6000	200,000	199,376	194,563
PUGET ENERGY INC	6.5000	2,000,000	2,000,165	2,235,666
QEP RESOURCES INC	5.2500	395,000	362,198	373,275
QEP RESOURCES INC	5.3750	56,000	55,495	53,900
QEP RESOURCES INC	6.8000	60,000	61,152	62,400
QORVO INC	6.7500	175,000	175,030	192,063
QUALCOMM INC	2.6000	1,210,000	1,208,090	1,205,586
QUALCOMM INC	2.9000	100,000	100,481	99,796
QUALCOMM INC	3.0000	205,000	205,855	210,377
QUALCOMM INC	4.8000	200,000	198,964	219,505
QUEST DIAGNOSTICS INC	2.5000	1,340,000	1,340,627	1,348,650
QUEST DIAGNOSTICS INC	3.4500	1,200,000	1,191,801	1,202,286
QUIKRETE 11/16 COV-LITE TLB	0.0000	539,213	539,671	537,638
QVC INC	4.3750	1,800,000	1,811,125	1,820,597
QVC INC	4.8500	2,360,000	2,366,988	2,411,755
QVC INC	5.1250	350,000	368,952	370,056
RALI SERIES 2005-QO1 TR QO1 A1	1.5161	233,361	207,230	191,036
RALI SERIES 2006-QO6 TR QO6 A1	1.4122	684,492	633,716	297,123
RAMP SERIES 2002-RS5 T RS5 AII	1.9561	6,466	7,327	6,213
RAMP SERIES 2003-RS1 T RS1 AII	1.9961	3,906	4,166	3,278
RAMP SERIES 2005-EF07 EF07 A2	1.4461	34,628	27,291	26,203
RANGE RESOURCES CORP	4.8750	350,000	335,246	332,500
RANGE RESOURCES CORP 144A	5.0000	2,075,000	1,963,524	2,038,688

	Coupon	Units	Cost	Market Value
RASC SERIES 2004-KS7 KS7 A2B3	2.1122	154,191	131,023	124,957
RBSGC MORTGAGE LOAN TRUS B 1A4	1.6822	108,439	63,919	69,299
REALOGY 1/17 TLB	0.0000	173,690	173,690	174,124
REGENCY CENTERS LP	3.6000	400,000	403,312	397,242
REGENCY ENERGY PARTNERS LP / R	4.5000	1,700,000	1,597,381	1,763,956
REGENCY ENERGY PARTNERS LP / R	5.8750	2,440,000	2,562,914	2,687,863
REGIONS BANK/BIRMINGHAM AL	2.2500	1,790,000	1,789,108	1,797,269
REGIONS BANK/BIRMINGHAM AL	7.5000	250,000	262,008	261,718
RELIANCE STEEL & ALUMINUM CO	4.5000	200,000	212,497	211,264
RENAISSANCERE FINANCE INC	3.4500	1,600,000	1,588,357	1,573,338
RENT-A-CENTER INC/TX	4.7500	2,840,000	2,735,032	2,570,200
RENT-A-CENTER INC/TX	6.6250	125,000	116,361	117,188
RESIDENTIAL ASSET SECUR A8 2A1	6.2500	786,967	475,430	436,428
RESIDENTIAL ASSET SECURI R1 A2	1.6161	1,370,505	691,194	649,643
RESIDENTIAL ASSET SECURI R2 A3	5.5000	233,417	213,474	237,099
REVLON 7/16 COV-LITE TLB	0.0000	243,775	242,695	227,076
REVLON CONSUMER PRODUCTS CORP	6.2500	570,000	577,468	495,900
REXNORD 12/16 COV-LITE TLB	0.0000	276,408	276,237	276,331
REYNOLDS GROUP 1/17 (USD) TL	0.0000	1,293,757	1,292,899	1,294,702
REYNOLDS GROUP ISSUER INC / RE	5.7500	1,415,000	1,416,425	1,448,026
REYNOLDS GROUP ISSUER INC / RE	6.8750	591,748	588,102	608,021
REYNOLDS GROUP ISSUER INC 144A	5.1250	1,645,000	1,655,028	1,708,744
REYNOLDS GROUP ISSUER INC 144A	7.0000	1,420,000	1,420,054	1,523,255
RFMSI SERIES 2003-S9 TRU S9 A1	6.5000	2,333	2,388	2,397
RHP HOTEL PROPERTIES LP / RHP	5.0000	2,060,000	2,055,533	2,106,350
RICE ENERGY INC	6.2500	255,000	266,970	266,475
RICE ENERGY INC	7.2500	115,000	114,553	123,913
RIO OIL FINANCE TRUST SER 144A	9.2500	2,927,350	2,857,306	2,971,260
RITE AID 2/13 2ND LIEN TL	0.0000	325,000	325,000	327,438
RITE AID 6/13 2ND LIEN TL	0.0000	425,000	425,000	426,063
RITE AID CORP 144A	6.3750	2,575,000	2,528,867	2,528,328
ROCKIES EXPRESS PIPELINE 144A	6.0000	200,000	199,999	208,500
ROCKIES EXPRESS PIPELINE 144A	6.8500	1,000,000	1,012,747	1,041,250
ROPER TECHNOLOGIES INC	3.0000	700,000	699,816	716,445
ROWAN COS INC	5.8500	280,000	201,603	207,900
ROYALTY PHARMA 3/17 B6 TLB	0.0000	395,000	394,049	396,173
RPM INTERNATIONAL INC	6.1250	505,000	520,201	547,920
RSP PERMIAN INC	6.6250	330,000	328,018	342,375
RUSSELL IVNESTMENT 5/16	0.0000	821,132	799,264	832,422
S&P GLOBAL INC	2.9500	1,940,000	1,950,621	1,867,524
SABINE PASS LIQUEFACTION LLC	5.6250	2,250,000	2,359,432	2,481,883
SABINE PASS LIQUEFACTION LLC	5.7500	3,300,000	3,399,957	3,674,590
SABINE PASS LIQUEFACTION LLC	5.8750	2,405,000	2,441,387	2,687,929
SABINE PASS LIQUEFACTION LLC	6.2500	300,000	335,625	339,712
SABRA HEALTH CARE LP / SABRA C	5.3750	545,000	545,008	564,075
SALLY HOLDINGS LLC / SALLY CAP	5.5000	2,230,000	2,273,142	2,269,025
SAN DIEGO GAS & ELECTRIC CO	3.0000	200,000	199,498	205,743
SANTANDER DRIVE AUTO RECEI 2 C	2.3300	1,249,502	1,249,334	1,253,321
SANTANDER DRIVE AUTO RECEI 3 C	1.8100	131,566	131,839	131,596
SANTANDER DRIVE AUTO RECEI 3 C	2.1300	1,593,601	1,593,440	1,596,379
SANTANDER DRIVE AUTO RECEI 3 C	2.2500	1,003,427	1,003,433	1,005,026
SANTANDER DRIVE AUTO RECEI 5 C	4.5000	2,100,000	2,099,296	2,161,280
SANTANDER HOLDINGS USA INC	4.8750	1,480,000	1,508,607	1,507,213
SBA COMMUNICATIONS CORP	4.8750	1,760,000	1,759,627	1,790,800
SBA GTD PARTN CTFS 2003-201 1	5.1300	36,399	36,403	38,765
SBA GTD PARTN CTFS 2004-20C 1	4.3400	221,507	221,526	229,480
SBA TOWER TRUST 144A	3.5980	2,300,000	2,299,999	2,300,737
SCANA CORP	4.1250	150,000	149,393	150,886
SCANA CORP	4.7500	200,000	199,750	208,251
SEADRILL PARTNERS 2/14 TL	0.0000	598,616	594,381	380,720
SECURITIZED ASSET BACKE FR4 M2	2.1922	1,222,326	1,040,347	857,950
SECURITIZED ASSET BACKE NC1 A3	1.4861	1,240,822	1,004,279	1,118,614
SEDGWICK CMS 2/14 2ND LIEN TL	0.0000	415,000	413,777	417,075
SEDGWICK CMS 2/14 TL	0.0000	493,011	492,365	492,744
SELECT INCOME REIT	4.2500	900,000	888,343	891,953
SEMPRA ENERGY	3.5500	585,000	583,751	599,341
SEMPRA ENERGY	6.1500	750,000	749,959	780,998
SEMPRA ENERGY	9.8000	500,000	499,320	560,786
SENIOR HOUSING PROPERTIES TRUS	3.2500	1,000,000	1,007,597	1,009,683
SERVICE CORP INTERNATIONAL/US	5.3750	1,060,000	1,092,653	1,119,519
SERVICEMASTER 11/16 TLC	0.0000	548,048	538,819	542,187
SESI LLC	6.3750	255,000	253,362	251,813
SESI LLC	7.1250	460,000	468,938	438,150
SHERWIN-WILLIAMS CO/THE	2.2500	2,700,000	2,699,922	2,706,040
SHERWIN-WILLIAMS CO/THE	3.1250	2,690,000	2,690,201	2,703,628
SHERWIN-WILLIAMS CO/THE	4.5000	85,000	84,417	89,065
SIGNODE 5/14 (USD) COV-LITE TL	0.0000	456,528	456,072	455,957
SIGNODE INDUSTRIAL GROUP 144A	6.3750	205,000	198,045	214,225
SIMON PROPERTY GROUP LP	2.5000	700,000	699,747	706,334
SINCLAIR TELEVISION GROUP 144A	5.1250	170,000	169,223	164,475
SINCLAIR TELEVISION GROUP 144A	5.6250	1,500,000	1,500,025	1,539,375
SINCLAIR TELEVISION GROUP 144A	5.8750	185,000	186,975	189,163
SIRIUS XM RADIO INC 144A	5.3750	480,000	480,057	496,800
SIX FLAGS ENTERTAINMENT C 144A	4.8750	3,315,000	3,306,982	3,335,288
SL GREEN REALTY CORP	4.5000	1,700,000	1,700,083	1,750,791

	Coupon	Units	Cost	Market Value
SLM CORP	5.1250	400,000	400,000	408,000
SLM STUDENT LOAN TRUST 20 REGS	0.2190	711,665	884,588	791,993
SLM STUDENT LOAN TRUST 200 9 A	2.6562	2,376,979	2,425,106	2,427,575
SM ENERGY CO	5.0000	1,060,000	955,259	938,100
SM ENERGY CO	5.6250	190,000	175,359	171,475
SM ENERGY CO	6.1250	615,000	604,976	584,250
SM ENERGY CO	6.5000	35,000	31,376	34,038
SM ENERGY CO	6.7500	370,000	370,003	353,232
SMITHFIELD FOODS INC 144A	2.7000	3,200,000	3,200,985	3,216,871
SMITHFIELD FOODS INC 144A	3.3500	3,800,000	3,795,510	3,819,762
SOLVAY FINANCE AMERICA LL 144A	3.4000	1,100,000	1,110,406	1,135,046
SONIC AUTOMOTIVE INC 144A	6.1250	1,345,000	1,345,010	1,338,275
SOTHEBY'S 144A	5.2500	2,025,000	2,045,601	2,070,563
SOUNDVIEW HOME LO NLC1 A1 144A	1.2922	34,912	36,297	14,221
SOUTH CAROLINA ELECTRIC & GAS	4.3500	270,000	269,797	271,984
SOUTH CAROLINA ELECTRIC & GAS	4.5000	75,000	74,218	75,140
SOUTH CAROLINA ELECTRIC & GAS	5.1000	320,000	317,448	353,491
SOUTH CAROLINA ELECTRIC & GAS	5.4500	200,000	199,327	230,229
SOUTH CAROLINA ELECTRIC & GAS	6.0500	230,000	304,228	279,499
SOUTHERN CALIFORNIA EDISON CO	3.6000	670,000	667,559	651,734
SOUTHERN CALIFORNIA EDISON CO	5.5000	300,000	325,417	374,455
SOUTHERN CO GAS CAPITAL CORP	3.2500	1,000,000	996,384	981,324
SOUTHERN CO GAS CAPITAL CORP	4.4000	750,000	748,248	764,949
SOUTHERN CO/THE	2.1500	990,000	990,668	990,444
SOUTHERN CO/THE	2.3500	1,100,000	1,098,828	1,091,985
SOUTHERN CO/THE	2.4500	500,000	499,754	503,289
SOUTHERN CO/THE	2.9500	4,660,000	4,641,993	4,630,129
SOUTHERN CO/THE	3.2500	2,150,000	2,177,167	2,103,261
SOUTHERN CO/THE	4.4000	350,000	349,137	356,359
SOUTHERN COPPER CORP	5.8750	900,000	873,759	962,182
SOUTHERN POWER CO	5.1500	300,000	298,771	315,863
SOUTHWEST AIRLINES CO	2.7500	205,000	204,797	208,195
SOUTHWESTERN ENERGY CO	4.1000	2,395,000	2,077,271	2,231,841
SOUTHWESTERN ENERGY CO	6.7000	70,000	66,771	68,425
SPIRIT AEROSYSTEMS INC	5.2500	1,000,000	1,034,582	1,037,608
SPIRIT REALTY LP	4.4500	200,000	197,417	190,048
SPRINGCASTLE AMERICA AA A 144A	3.0500	1,820,130	1,820,064	1,830,851
SPRINGLEAF FINANCE CORP	5.2500	665,000	667,627	691,667
SPRINGLEAF FINANCE CORP	6.1250	1,200,000	1,214,777	1,266,000
SPRINGLEAF FINANCE CORP	7.7500	180,000	182,474	201,375
SPRINGLEAF FINANCE CORP	8.2500	2,800,000	2,801,924	3,143,000
SPRINT CAPITAL CORP	6.8750	1,170,000	1,053,819	1,300,537
SPRINT CAPITAL CORP	6.9000	1,400,000	1,417,393	1,494,430
SPRINT COMMUNICATIONS 2/17 TL	0.0000	1,180,000	1,180,000	1,179,752
SPRINT COMMUNICATIONS INC	6.0000	4,010,000	3,885,978	4,250,600
SPRINT CORP	7.1250	754,000	681,491	838,825
SPRINT CORP	7.2500	3,285,000	3,134,353	3,650,456
SPRINT CORP	7.6250	15,000	16,111	17,269
SPRINT CORP	7.8750	1,496,000	1,591,960	1,720,400
SPRINT SPECTRUM CO LLC / 144A	3.3600	200,000	199,995	201,750
SRAM 3/17 TL	0.0000	845,339	843,238	847,452
SS&C TECHNOLOGIES 2/17 TLB1	0.0000	506,868	505,095	508,612
SS&C TECHNOLOGIES HOLDINGS INC	5.8750	1,305,000	1,309,681	1,390,099
STANDARD INDUSTRIES INC/N 144A	5.0000	100,000	101,999	102,000
STANDARD INDUSTRIES INC/N 144A	5.1250	30,000	30,000	31,163
STANDARD INDUSTRIES INC/N 144A	5.3750	1,465,000	1,481,297	1,543,744
STANDARD INDUSTRIES INC/N 144A	6.0000	4,320,000	4,328,079	4,622,400
STANLEY BLACK & DECKER INC	1.6220	460,000	460,000	458,873
STARM MORTGAGE LOAN TRUS 2 3A3	3.6039	173,852	159,011	147,707
STATE STREET CORP	1.9500	3,300,000	3,298,653	3,258,328
STEARNS HOLDINGS LLC 144A	9.3750	1,200,000	1,210,596	1,236,000
STEEL DYNAMICS INC	5.1250	1,960,000	1,967,282	2,012,881
STEEL DYNAMICS INC	5.5000	360,000	363,385	382,500
STERIGENICS-NORDION 3/17 TL	0.0000	656,250	654,973	653,789
STERIGENICS-NORDION HOLDI 144A	6.5000	470,000	473,777	484,100
STERIGENICS-NORDION TOPCO 144A	8.1250	130,000	133,046	133,250
STRUCTURED ADJUSTABLE R 18 6A1	3.3306	499,308	426,202	442,344
STRUCTURED ADJUSTABLE RA 13 A2	1.5161	4,366	3,740	4,064
STRUCTURED ASSET GEL2 M1 144A	1.6022	1,000,000	848,417	916,436
STRUCTURED ASSET INVES BNC3 A3	1.3822	656,783	542,283	581,902
STRUCTURED ASSET MORTG AR5 1A1	1.4422	265,592	193,120	207,799
STRUCTURED ASSET MORTGA AR4 A1	1.5422	79,406	70,851	67,729
STRUCTURED ASSET MORTGA AR5 A1	1.4783	50,284	50,557	47,790
STRUCTURED ASSET MORTGA AR5 A2	1.4783	113,793	106,253	111,129
STRUCTURED ASSET MORTGA AR5 A3	1.4783	128,322	129,017	124,872
STRUCTURED ASSET SEC C 40A 3A1	3.2855	119,893	128,498	119,741
STRUCTURED ASSET SECU 7XS 2A1A	2.7272	103,041	99,842	97,945
STRYKER CORP	2.0000	190,000	189,873	190,524
STRYKER CORP	3.5000	200,000	200,239	204,837
STRYKER CORP	4.3750	575,000	576,209	580,739
SUBURBAN PROPANE PARTNERS LP/S	5.5000	100,000	97,780	99,500
SUBURBAN PROPANE PARTNERS LP/S	5.7500	3,240,000	3,240,505	3,207,600
SUBURBAN PROPANE PARTNERS LP/S	5.8750	1,175,000	1,176,291	1,169,125
SUMMIT MATERIALS 6/15 COV-LITE	0.0000	236,783	235,884	237,374
SUMMIT MATERIALS LLC / SUMMIT	6.1250	3,825,000	3,823,356	4,006,688

	Coupon	Units	Cost	Market Value
SUNCOKE ENERGY INC	7.6250	236,000	236,769	232,460
SUNCOKE ENERGY PARTNERS L 144A	7.5000	3,025,000	2,980,494	2,987,188
SUNOCO LOGISTICS PARTNERS OPER	3.9000	1,025,000	1,036,383	1,005,722
SUNOCO LOGISTICS PARTNERS OPER	4.4000	1,585,000	1,635,676	1,665,410
SUNOCO LOGISTICS PARTNERS OPER	5.3000	181,000	184,195	176,454
SUNOCO LOGISTICS PARTNERS OPER	5.3500	165,000	169,065	161,727
SUNOCO LOGISTICS PARTNERS OPER	5.9500	975,000	1,111,515	1,096,481
SURGERY CENTER 6/17 COV-LITE	0.0000	180,000	179,550	180,563
SURGERY CENTER 7/14 COV-LITE	0.0000	332,353	331,427	333,393
SYMANTEC CORP 144A	5.0000	400,000	404,165	418,624
SYNCHRONY FINANCIAL	2.6000	2,300,000	2,299,725	2,312,282
SYNCHRONY FINANCIAL	2.7000	500,000	499,442	502,536
SYNCHRONY FINANCIAL	3.0000	800,000	799,166	811,278
SYNCHRONY FINANCIAL	2.4023	1,000,000	1,026,417	1,007,553
SYSCO CORP	2.5000	110,000	109,954	110,300
SYSCO CORP	2.6000	530,000	529,830	536,564
SYSCO CORP	3.7500	370,000	371,747	383,569
SYSCO CORP	4.5000	90,000	89,698	94,787
SYSCO CORP	4.8500	150,000	150,839	166,215
TAL ADVANTAGE V LLC 1A A 144A	3.5100	1,243,333	1,246,104	1,241,781
TAL ADVANTAGE V LLC 2A A2 144A	3.3300	1,387,438	1,386,880	1,387,761
TARGA RESOURCES PARTNERS 144A	5.1250	815,000	814,944	839,450
TARGA RESOURCES PARTNERS LP /	6.7500	3,140,000	3,125,904	3,375,500
TC PIPELINES LP	3.9000	420,000	420,000	419,078
TD AMERITRADE HOLDING CORP	3.6250	1,900,000	1,986,391	1,965,991
TEACHERS INSURANCE & ANNU 144A	6.8500	64,000	73,336	87,636
TEAM HEALTH 1/17 TL	0.0000	270,000	269,408	267,554
TECH DATA CORP	3.7000	835,000	833,837	852,044
TECH DATA CORP	4.9500	990,000	1,005,841	1,049,477
TEGNA INC	5.1250	580,000	577,140	593,050
TEGNA INC 144A	4.8750	220,000	219,740	226,050
TELENET 4/17 (USD) AI TL	0.0000	1,000,000	997,730	1,000,130
TEMPO ACQUISITION 5/17	0.0000	870,000	865,735	871,496
TEMPO ACQUISITION LLC / T 144A	6.7500	45,000	45,001	46,013
TEMPUR SEALY INTERNATIONAL INC	5.5000	2,555,000	2,554,969	2,596,519
TEMPUR SEALY INTERNATIONAL INC	5.6250	980,000	983,569	1,016,750
TENET HEALTHCARE CORP	4.3750	220,000	218,679	223,300
TENET HEALTHCARE CORP	4.5000	410,000	404,621	416,663
TENET HEALTHCARE CORP	5.0000	1,100,000	1,100,009	1,155,121
TENET HEALTHCARE CORP	6.7500	3,675,000	3,632,703	3,675,000
TENET HEALTHCARE CORP	8.1250	870,000	913,552	923,288
TENET HEALTHCARE CORP 144A	4.6250	783,000	783,003	783,979
TENET HEALTHCARE CORP 144A	5.1250	2,045,000	2,044,986	2,052,669
TENET HEALTHCARE CORP 144A	7.5000	3,550,000	3,664,534	3,851,040
TENNECO INC	5.0000	1,440,000	1,457,466	1,456,200
TERRAFORM POWER OPERATING 144A	6.3750	2,530,000	2,516,129	2,631,200
TESORO CORP 144A	5.1250	1,050,000	1,143,188	1,142,631
TESORO LOGISTICS LP / TESORO L	5.5000	1,795,000	1,811,037	1,893,725
TESORO LOGISTICS LP / TESORO L	6.3750	1,075,000	1,074,973	1,163,688
TEXAS INSTRUMENTS INC	2.6250	205,000	203,456	204,227
THC ESCROW CORP III 144A	4.6250	1,582,000	1,582,753	1,586,271
THERMO FISHER SCIENTIFIC INC	2.4000	760,000	760,373	765,635
THERMO FISHER SCIENTIFIC INC	2.9500	1,200,000	1,186,430	1,166,864
THOMSON REUTERS 4/17 (IP&S)	0.0000	298,500	297,151	300,100
TIME WARNER CABLE LLC	4.1250	1,550,000	1,614,908	1,620,843
TIME WARNER CABLE LLC	4.5000	1,700,000	1,580,664	1,617,531
TIME WARNER CABLE LLC	5.0000	700,000	736,929	746,757
TIME WARNER CABLE LLC	6.5500	375,000	444,427	447,794
TIME WARNER CABLE LLC	6.7500	2,900,000	3,034,499	3,034,003
TIME WARNER CABLE LLC	8.7500	3,275,000	3,611,478	3,602,199
TIME WARNER ENTERTAINMENT CO L	8.3750	2,550,000	3,155,633	3,208,571
TIME WARNER INC	2.1000	700,000	699,856	700,288
TIME WARNER INC	3.5500	1,100,000	1,078,166	1,114,653
TIME WARNER INC	3.6000	900,000	873,710	897,954
TIME WARNER INC	3.8000	180,000	179,352	181,217
TIME WARNER INC	4.6500	765,000	771,636	756,551
TIME WARNER INC	4.8500	800,000	870,034	823,747
TIME WARNER INC	4.8750	3,040,000	3,246,698	3,249,380
T-MOBILE USA INC	6.0000	4,140,000	4,168,610	4,404,635
T-MOBILE USA INC	6.3750	855,000	918,850	924,469
T-MOBILE USA INC	6.5000	1,740,000	1,752,385	1,920,525
TMS INTERNATIONAL CORP 144A	7.6250	2,470,000	2,434,223	2,500,875
TMSQ 2014-1500 MOR 1500 D 144A	3.9627	300,000	297,060	292,293
TOLEDO EDISON CO/THE	6.1500	200,000	199,750	248,341
TOTAL SYSTEM SERVICES INC	3.8000	200,000	199,660	208,274
TOWD POINT MORTGAGE 2 A1 144A	2.7500	2,320,263	2,328,238	2,342,381
TOWN SPORTS 11/13 COV-LITE TLB	0.0000	546,935	545,611	489,506
TOYOTA MOTOR CREDIT CORP	1.9000	2,095,000	2,092,043	2,073,577
TOYOTA MOTOR CREDIT CORP	3.4000	800,000	801,900	836,010
TREEHOUSE FOODS INC	4.8750	435,000	424,187	449,138
TREEHOUSE FOODS INC 144A	6.0000	1,725,000	1,815,949	1,837,125
TRIBUNE 1/17 TLB	0.0000	398,875	398,295	399,773
TRIBUNE MEDIA CO	5.8750	555,000	556,150	581,363
TRINITY RAIL LEASING 1A A 144A	3.8980	679,255	672,616	672,047
TRONOX FINANCE LLC	6.3750	1,915,000	1,877,905	1,919,788

	Coupon	Units	Cost	Market Value
TRONOX FINANCE LLC 144A	7.5000	1,800,000	1,839,984	1,854,000
TRUMAN CAPITAL MORTGA 1 A 144A	1.4922	301,081	215,315	290,210
TUTOR PERINI CORP 144A	6.8750	2,350,000	2,360,415	2,473,375
TXU/TCEH 10/16 COV-LITE TLB	0.0000	294,975	292,525	292,211
TXU/TCEH 10/16 COV-LITE TLC	0.0000	65,000	64,460	64,391
TXU/TCEH 10/16 TRA EQUITY	0.0000	1,369,636	1,353,403	13,929
TYSON FOODS INC	2.6500	1,140,000	1,145,068	1,154,374
TYSON FOODS INC	3.5500	4,555,000	4,551,814	4,608,139
U.S. RENAL CARE 11/15 COV-LITE	0.0000	582,625	577,842	562,414
U.S.I. 4/17 COV-LITE TL	0.0000	425,000	422,958	421,813
UDR INC	3.5000	800,000	798,119	789,246
UDR INC	3.7500	500,000	508,880	511,939
UDR INC	4.0000	1,900,000	1,903,789	1,964,953
ULTRA RESOURCES INC 144A	6.8750	425,000	425,002	421,813
ULTRA RESOURCES INC 144A	7.1250	410,000	404,006	404,363
UNILEVER CAPITAL CORP	1.8000	1,515,000	1,510,411	1,512,206
UNILEVER CAPITAL CORP	2.6000	1,000,000	990,271	988,181
UNION ELECTRIC CO	6.7000	250,000	249,792	268,227
UNION PACIFIC CORP	3.2500	2,895,000	2,936,503	2,979,858
UNION PACIFIC CORP	4.0500	750,000	746,615	775,925
UNION PACIFIC CORP	4.1500	200,000	201,988	209,764
UNITED AIRLINES 2014-1 CLASS A	4.0000	102,090	105,170	106,556
UNITED RENTALS NORTH AMERICA I	5.5000	390,000	390,066	408,525
UNITED RENTALS NORTH AMERICA I	5.8750	795,000	833,566	846,675
UNITED RENTALS NORTH AMERICA I	6.1250	980,000	984,803	1,020,425
UNITED STATES STEEL CORP	6.8750	59,000	48,483	60,918
UNITED STATES STEEL CORP	7.3750	226,000	205,586	244,396
UNITED STATES STEEL CORP	7.5000	100,000	88,268	102,500
UNITED STATES STEEL CORP 144A	8.3750	315,000	322,108	346,500
UNITED TECHNOLOGIES CORP	2.8000	955,000	953,054	957,961
UNITED TECHNOLOGIES CORP	3.1250	2,840,000	2,840,000	2,850,630
UNITED TECHNOLOGIES CORP	4.1500	150,000	141,823	155,306
UNITED TECHNOLOGIES CORP	4.5000	225,000	223,887	245,690
UNITEDHEALTH GROUP INC	3.1000	175,000	174,880	175,901
UNITEDHEALTH GROUP INC	3.3500	525,000	524,517	548,108
UNITEDHEALTH GROUP INC	3.4500	1,160,000	1,158,871	1,192,715
UNITEDHEALTH GROUP INC	3.7500	200,000	212,938	210,650
UNITEDHEALTH GROUP INC	4.2000	260,000	258,083	274,273
UNITEDHEALTH GROUP INC	4.2500	1,160,000	1,152,127	1,232,887
UNITEDHEALTH GROUP INC	4.7500	850,000	947,678	976,363
UNITEDHEALTH GROUP INC	6.5000	2,125,000	2,447,986	2,868,629
UNIVAR 1/17 (USD) COV-LITE TLB	0.0000	556,282	556,602	556,543
UNIVISION 3/17 C5 COV-LITE TL	0.0000	1,612,249	1,605,919	1,579,327
UNIVISION COMMUNICATIONS 144A	5.1250	4,314,000	4,335,982	4,355,760
UNUM GROUP	3.0000	1,140,000	1,138,052	1,150,861
UNUM GROUP	5.7500	300,000	336,992	355,788
UPC FINANCING 2/17 AP TL	0.0000	415,000	414,030	415,432
US AIRWAYS 2012-1 CLASS A PASS	5.9000	1,125,839	1,126,058	1,260,940
US BANCORP	2.2000	1,710,000	1,713,883	1,724,236
US BANCORP	3.1500	2,350,000	2,348,611	2,353,920
US BANCORP	0.8500	1,130,000	1,270,257	1,276,406
US FOODS 6/16 COV-LITE TLB	0.0000	582,810	581,906	584,949
US FOODS INC 144A	5.8750	2,935,000	2,991,565	3,045,063
USAA CAPITAL CORP 144A	2.4500	2,000,000	1,999,405	2,017,782
USG CORP 144A	4.8750	1,115,000	1,115,000	1,147,056
USG CORP 144A	5.5000	1,010,000	1,021,669	1,073,125
USIS MERGER SUB INC 144A	6.8750	1,110,000	1,118,561	1,129,425
UTEX INDUSTRIES 5/14 COV-LITE	0.0000	223,849	195,988	199,040
UTILITY ONE 4/17 COV-LITE TLB	0.0000	165,000	163,464	167,269
VALEANT 3/15 F1 TLB	0.0000	416,581	415,156	422,050
VALEANT PHARMACEUTICALS I 144A	6.7500	910,000	907,448	864,500
VALEANT PHARMACEUTICALS I 144A	7.2500	1,355,000	1,335,589	1,273,700
VALERO ENERGY CORP	3.4000	3,580,000	3,546,064	3,502,099
VALERO ENERGY CORP	6.6250	35,000	35,921	43,229
VENTAS REALTY LP	3.1000	200,000	201,559	200,668
VENTAS REALTY LP	4.1250	3,400,000	3,377,529	3,496,716
VEREIT OPERATING PARTNERSHIP L	3.0000	200,000	200,586	201,838
VEREIT OPERATING PARTNERSHIP L	4.1250	200,000	204,970	208,612
VEREIT OPERATING PARTNERSHIP L	4.8750	100,000	104,541	105,717
VERISK ANALYTICS INC	5.5000	1,000,000	1,018,540	1,115,113
VERIZON COMMUNICATIONS IN 144A	2.9460	1,646,284	1,653,284	1,657,436
VERIZON COMMUNICATIONS INC	2.6250	4,300,000	4,294,533	3,955,123
VERIZON COMMUNICATIONS INC	3.0000	3,299,000	3,335,515	3,342,689
VERIZON COMMUNICATIONS INC	3.1250	1,000,000	995,147	1,014,759
VERIZON COMMUNICATIONS INC	3.4500	550,000	549,944	569,040
VERIZON COMMUNICATIONS INC	3.5000	100,000	101,699	103,410
VERIZON COMMUNICATIONS INC	4.1250	570,000	571,678	507,299
VERIZON COMMUNICATIONS INC	4.2720	1,277,000	1,121,916	1,232,504
VERIZON COMMUNICATIONS INC	4.4000	1,213,000	1,217,057	1,201,908
VERIZON COMMUNICATIONS INC	4.5000	500,000	499,676	534,121
VERIZON COMMUNICATIONS INC	4.5220	1,323,000	1,202,610	1,251,680
VERIZON COMMUNICATIONS INC	4.6000	400,000	431,687	428,973
VERIZON COMMUNICATIONS INC	4.7500	845,000	893,943	840,464
VERIZON COMMUNICATIONS INC	4.8620	584,000	581,716	584,099
VERIZON COMMUNICATIONS INC	5.0120	2,960,000	2,835,467	2,912,983

	Coupon	Units	Cost	Market Value
VERIZON COMMUNICATIONS INC	5.0500	700,000	723,229	741,066
VERIZON COMMUNICATIONS INC	5.1500	7,970,000	8,953,071	8,852,972
VERIZON COMMUNICATIONS INC	5.2500	45,000	44,657	48,375
VERIZON COMMUNICATIONS INC	5.5000	1,700,000	1,838,468	1,858,377
VIACOM INC	3.4500	920,000	872,195	886,338
VIACOM INC	4.3750	1,835,000	1,466,055	1,631,130
VIRGIN MEDIA 12/16 COV-LT TL1	0.0000	595,000	593,603	594,851
VIRGINIA ELECTRIC & POWER CO	4.0000	1,135,000	1,129,745	1,170,277
VIRGINIA ELECTRIC & POWER CO	6.0000	550,000	533,432	705,638
VISA INC	2.8000	525,000	524,419	534,522
VISA INC	3.1500	1,285,000	1,280,930	1,304,618
VISA INC	4.1500	595,000	640,047	644,659
VISA INC	4.3000	2,780,000	3,041,243	3,049,009
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	280,000	279,333	279,045
VOLKSWAGEN GROUP OF AMERI 144A	2.4000	400,000	401,700	401,368
VOLT LVIII LLC NPL5 A1 144A	3.3750	246,579	246,580	246,487
VORNADO REALTY LP	2.5000	1,075,000	1,075,360	1,083,491
VULCAN MATERIALS CO	3.9000	260,000	269,172	267,077
WACHOVIA BANK COMMERCIA C30 AJ	5.4130	182,524	187,842	184,860
WACHOVIA BANK COMMERCIAL C31 C	5.9348	250,462	233,246	254,119
WACHOVIA MORTGAGE LOAN T B 3A1	3.3059	26,678	26,360	26,203
WALGREEN CO	5.2500	76,000	78,586	79,589
WALGREENS BOOTS ALLIANCE INC	2.7000	900,000	906,824	914,139
WALGREENS BOOTS ALLIANCE INC	3.3000	700,000	698,754	721,762
WAL-MART STORES INC	3.2500	1,630,000	1,654,081	1,697,536
WAL-MART STORES INC	5.0000	1,220,000	1,295,370	1,469,181
WAL-MART STORES INC	5.6250	725,000	931,301	941,444
WAL-MART STORES INC	6.5000	150,000	149,884	211,282
WALT DISNEY CO/THE	1.8500	700,000	686,573	637,162
WALT DISNEY CO/THE	3.0000	535,000	515,139	467,725
WALT DISNEY CO/THE	4.1250	965,000	1,047,319	1,012,926
WALTER INVESTMENT MANAGEMENT C	7.8750	1,970,000	1,866,137	1,231,250
WAMU MORTGAGE PASS-T AR19 A1A1	1.5022	22,711	21,800	21,941
WAMU MORTGAGE PASS-TH AR10 1A2	2.9214	77,094	53,866	72,442
WAMU MORTGAGE PASS-TH AR18 1A1	2.5737	153,683	139,083	137,989
WAMU MORTGAGE PASS-TH AR18 2A3	2.4873	24,433	21,325	22,813
WAMU MORTGAGE PASS-TH AR2 2A1A	1.5422	106,837	111,872	104,021
WAMU MORTGAGE PASS-THR AR17 1A	1.9759	40,198	42,785	37,902
WAMU MORTGAGE PASS-THR HY1 1A1	3.0102	94,273	64,085	85,643
WAMU MORTGAGE PASS-THR HY7 4A1	3.3260	27,430	23,593	25,361
WAMU MORTGAGE PASS-THRO AR9 1A	1.7759	117,836	122,043	106,754
WAMU MORTGAGE PASS-THROU AR2 A	1.8980	123,716	89,001	121,990
WASHINGTON MUTUAL MORT OA3 4A1	1.5459	2,065,492	1,750,869	1,480,811
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000	702,547	519,796	591,920
WASHINGTON MUTUAL MORTG OA3 2A	1.5259	504,133	386,016	383,995
WASHINGTON MUTURAL ASS HE5 2A1	1.2922	59,141	59,324	29,576
WASTE INDUSTRIES 7/16 TL	0.0000	377,300	376,844	378,715
WASTE MANAGEMENT INC	2.4000	520,000	519,550	513,144
WASTE MANAGEMENT INC	4.1000	400,000	390,132	419,193
WASTE MANAGEMENT INC	4.6000	500,000	533,312	539,579
WATCO COS LLC / WATCO FIN 144A	6.3750	2,680,000	2,687,155	2,793,900
WAVEDIVISION ESCROW LLC / 144A	8.1250	1,300,000	1,335,443	1,346,540
WEA FINANCE LLC / WESTFIE 144A	1.7500	280,000	279,995	279,999
WEA FINANCE LLC / WESTFIE 144A	2.7000	715,000	715,764	720,909
WEA FINANCE LLC / WESTFIE 144A	3.2500	4,900,000	4,888,726	4,986,554
WELLS FARGO & CO	2.1250	3,155,000	3,156,781	3,171,441
WELLS FARGO & CO	2.1500	2,495,000	2,493,200	2,501,415
WELLS FARGO & CO	2.5000	1,165,000	1,163,321	1,169,030
WELLS FARGO & CO	2.5500	2,500,000	2,498,127	2,528,670
WELLS FARGO & CO	2.6000	3,200,000	3,198,924	3,245,114
WELLS FARGO & CO	3.0000	1,780,000	1,777,605	1,768,668
WELLS FARGO & CO	3.3000	2,500,000	2,512,290	2,535,790
WELLS FARGO & CO	3.5000	1,050,000	1,096,014	1,090,803
WELLS FARGO & CO	3.5500	1,700,000	1,710,511	1,728,385
WELLS FARGO & CO	3.9000	550,000	529,395	550,212
WELLS FARGO & CO	4.1250	775,000	805,698	819,597
WELLS FARGO & CO	4.3000	590,000	634,442	617,977
WELLS FARGO & CO	4.4000	1,250,000	1,248,575	1,265,501
WELLS FARGO & CO	4.6000	275,000	288,359	296,437
WELLS FARGO & CO	4.6500	1,070,000	1,066,101	1,123,821
WELLS FARGO & CO	4.9000	575,000	592,279	626,967
WELLS FARGO & CO	5.3750	795,000	792,782	919,704
WELLS FARGO & CO	5.6060	2,089,000	2,127,996	2,484,191
WELLS FARGO & CO	3.0690	4,450,000	4,450,000	4,512,340
WELLS FARGO & CO	3.5840	1,970,000	1,970,000	1,990,943
WELLS FARGO & CO	2.4225	4,300,000	4,300,000	4,345,533
WELLS FARGO & CO REGS	1.3750	1,275,000	1,329,998	1,440,064
WELLS FARGO BANK NA	1.7500	1,400,000	1,399,612	1,397,284
WELLS FARGO BANK NA	2.1500	1,000,000	998,872	1,004,629
WELLS FARGO BANK NA	1.7920	2,025,000	2,029,653	2,041,915
WELLS FARGO BANK NA	2.0525	3,300,000	3,302,184	3,311,939
WELLS FARGO COMMERCIAL M LC5 C	4.6930	20,000	20,615	20,777
WELLS FARGO MORTGAGE B AR5 2A1	3.3303	292,376	235,002	275,835
WELLTOWER INC	4.2500	1,500,000	1,489,724	1,568,541
WESTAR ENERGY INC	4.1250	100,000	99,917	104,915

	Coupon	Units	Cost	Market Value
WESTAR ENERGY INC	4.2500	140,000	139,451	147,298
WESTERN GAS PARTNERS LP	2.6000	3,200,000	3,195,382	3,208,848
WESTERN GAS PARTNERS LP	4.6500	720,000	726,203	737,017
WESTERN GAS PARTNERS LP	5.4500	200,000	173,802	203,024
WESTLAKE AUTOMOBIL 1A A2A 144A	1.8200	284,553	284,553	284,679
WESTLAKE AUTOMOBIL 1A A2B 144A	2.2756	285,639	286,840	286,000
WESTLAKE CHEMICAL CORP	4.6250	1,150,000	1,134,547	1,190,250
WEYERHAEUSER CO	7.3750	5,401,000	6,706,125	7,436,594
WF-RBS COMMERCIAL M C2 XA 144A	0.7973	6,641,267	171,166	150,345
WFRBS COMMERCIAL MORTGA C11 A2	2.0290	78,958	81,016	79,017
WFRBS COMMERCIAL MORTGAG C11 C	4.1509	240,000	239,256	245,278
WHITEWAVE FOODS CO/THE	5.3750	200,000	226,624	225,597
WILLIAMS PARTNERS LP	3.3500	825,000	814,174	829,428
WILLIAMS PARTNERS LP	3.7500	1,550,000	1,549,216	1,534,227
WILLIAMS PARTNERS LP	4.0000	675,000	662,263	687,424
WILLIAMS PARTNERS LP	4.3000	1,000,000	1,041,030	1,040,174
WILLIAMS PARTNERS LP	4.9000	440,000	370,221	440,578
WILLIAMS PARTNERS LP	5.1000	250,000	228,562	259,001
WILLIAMS PARTNERS LP	5.2500	350,000	367,912	376,665
WILLIAMS PARTNERS LP	5.4000	1,400,000	1,396,101	1,478,684
WILLIAMS PARTNERS LP / ACMP FI	4.8750	4,000,000	3,963,618	4,150,480
WILLIS NORTH AMERICA INC	3.6000	180,000	179,848	181,814
WIRECO WORLD GROUP 9/16	0.0000	159,200	157,771	160,295
WMG ACQUISITION CORP 144A	5.0000	100,000	100,515	102,500
WMG ACQUISITION CORP 144A	5.6250	1,355,000	1,354,952	1,402,425
WP CAREY INC	4.0000	1,500,000	1,495,638	1,501,674
WPX ENERGY INC	5.2500	310,000	284,297	294,500
WPX ENERGY INC	6.0000	300,000	279,281	297,000
WPX ENERGY INC	8.2500	170,000	170,211	184,450
WRIGHT EXPRESS 6/16 TLB	0.0000	982,575	974,133	986,879
WYNDHAM WORLDWIDE CORP	3.9000	402,000	415,698	414,419
WYNDHAM WORLDWIDE CORP	4.1500	2,100,000	2,096,322	2,156,988
WYNDHAM WORLDWIDE CORP	4.5000	987,000	987,962	1,017,489
XCEL ENERGY INC	4.7000	1,100,000	1,098,564	1,164,470
XILINX INC	2.9500	220,000	219,754	220,593
XPO LOGISTICS INC 144A	6.1250	900,000	900,013	937,125
YUM BRANDS 6/16 TLB	0.0000	149,250	149,612	149,660
ZAYO 1/17 COV-LITE 7-YEAR TLB2	0.0000	246,662	246,484	246,766
ZAYO GROUP LLC / ZAYO CAPITAL	6.0000	595,000	595,171	626,238
ZF NORTH AMERICA CAPITAL 144A	4.5000	1,700,000	1,753,728	1,785,000
ZIMMER BIOMET HOLDINGS INC	2.7000	605,000	604,826	610,516
ZIMMER BIOMET HOLDINGS INC	3.3750	200,000	205,916	205,022
ZIMMER BIOMET HOLDINGS INC	3.5500	3,600,000	3,552,345	3,636,317
ZOETIS INC	3.4500	245,000	244,776	253,374
ZOETIS INC	4.5000	1,400,000	1,397,201	1,528,456
Total of Domestic Corporate & Other Bonds			2,212,752,467	2,253,803,639

Positive Social Purpose Investments

CCRC-2802 PICO (AHF)	5.8200	743,012	743,012	802,289
CCRC-BOYLE HOTEL (AHF)	5.8100	1,040,468	1,040,468	1,122,009
CCRC-CHARLESTON PLACE (AHF)	4.7300	618,421	618,421	660,826
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400	975,305	986,942	1,077,838
CCRC-GRAND AND VENICE FA (AHF)	6.3500	701,310	727,919	809,760
CCRC-NORMANDIE TERRACE (AHF)	5.6900	3,055,548	3,055,548	3,253,212
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900	444,069	444,069	462,103
CCRC-SIERRA VILLAGE (AHF)	5.7800	1,038,779	1,079,183	1,104,275
CCRC-ST. STEPHENS SENIOR (AHA)	6.4700	1,262,121	1,297,080	1,411,784
CCRC-VERMONT (AHF)	5.6800	1,680,268	1,680,268	1,786,125
CDT PRAIRIE COMMONS (AHF)	6.3400	2,616,498	2,616,498	2,981,892
CDT-ATLAS VILLAGE (AHA)	6.0500	1,410,616	1,410,616	1,501,939
CDT-BANYAN TRACE (AHF)	6.0500	584,380	584,380	661,513
CDT-BIRCHWOOD (AHF)	6.2200	651,595	651,595	740,799
CDT-BRADENTON VILLAGE (AHF)	7.5500	2,012,810	2,012,810	2,316,704
CDT-BREW HOUSE APTS (AHF)	4.9500	1,800,000	1,800,000	1,804,608
CDT-BROKENBURR (AHF)	6.1100	640,930	640,930	684,289
CDT-BROOKSTONE PARK (AHF)	6.1100	1,868,304	1,868,304	1,995,890
CDT-BROWNWOOD PLACE (AHA)	6.4100	511,681	511,681	580,272
CDT-CAMERON PARK I (AHF)	6.0500	2,180,503	2,180,503	2,321,778
CDT-CAMERON PARK II (AHF)	6.0700	1,626,663	1,626,663	1,733,860
CDT-CASTLEBAR II (AHF)	6.0500	1,001,982	1,001,982	1,112,231
CDT-CEDAR PARK (AHF)	6.0300	1,159,065	1,159,065	1,232,700
CDT-CEDAR VIEW (AHF)	6.4300	818,666	818,666	946,050
CDT-CEDARBROOK APTS (AHF)	5.0400	1,628,400	1,628,400	1,636,005
CDT-CHISHOLM TRAIL (AHA)	6.0200	1,077,724	1,077,724	1,145,717
CDT-CHRISTIANA VILLAGE (AHF)	6.0600	1,590,354	1,590,354	1,807,596
CDT-COLUMBIA PLACE (AHF)	6.3400	1,666,203	1,666,203	1,912,651
CDT-COLUMBUS PARK LOFTS (AHF)	4.9500	5,175,000	5,175,000	5,188,248
CDT-DRIPPING SPRINGS (AHA)	6.3300	1,569,865	1,569,865	1,693,005
CDT-EDEN PLACE (AHA)	6.3900	840,297	840,297	952,199
CDT-EDGEWOOD APARTMENTS (AHF)	6.0400	768,001	768,001	869,615
CDT-EOLA MANOR (AHA)	5.7500	364,397	364,397	370,162
CDT-FAIR HAVEN APTS (AHF)	4.9500	6,497,100	6,497,100	6,513,733
CDT-GARDEN COURT APTS (AHF)	4.7700	2,845,406	2,845,406	2,789,123

	Coupon	Units	Cost	Market Value
CDT-GATEWAY EAST (AHF)	6.2700	1,266,658	1,266,658	1,423,027
CDT-GEORGETOWN APT (AHF)	6.1900	1,350,224	1,350,224	1,446,401
CDT-GILCREASE HILLS ESTA (AHF)	6.1100	1,865,460	1,865,460	1,992,255
CDT-GLASTONBURY MANOR (AHF)	6.0900	1,810,854	1,810,854	2,062,581
CDT-HEARTHSIDE TUCKER (AHF)	4.9300	4,500,000	4,500,000	4,445,955
CDT-HERITAGE PARK (AHF)	6.1100	1,826,484	1,826,484	2,080,895
CDT-HERITAGE PLACE (AHF)	6.1100	1,229,498	1,229,498	1,313,546
CDT-HERITAGE VILLAGE (AHF)	5.9300	684,879	684,879	773,653
CDT-HICKORY HOLLOW (AHF)	6.0500	237,439	237,439	268,159
CDT-HICKORY KNOLL (AHF)	6.4000	752,269	752,269	859,504
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	1,006,927	1,006,927	997,835
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,347,333	1,347,333	1,330,074
CDT-JACOB'S HILL VILLAGE (AHA)	6.1100	3,842,752	3,842,752	4,100,947
CDT-JOHNSON PARK LOFTS (AHF)	6.0200	793,111	793,111	843,108
CDT-KATHLEEN CORNERS (AHF)	6.1100	1,040,293	1,040,293	1,117,816
CDT-KINGSWOOD VILLAGE (AHF)	6.6800	1,912,513	1,912,513	2,105,313
CDT-LILAC WAY (AHF)	6.0700	2,056,183	2,056,183	2,327,908
CDT-LYONS ESTATE (AHF)	6.0500	1,402,260	1,402,260	1,586,138
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,269,486	1,269,486	1,272,736
CDT-MADISON HEIGHTS II (AHF)	4.9500	1,369,350	1,369,350	1,372,856
CDT-MAGNOLIA PLACE II (AHF)	6.1100	1,235,626	1,235,626	1,319,129
CDT-MINTBROOK SR APTS (AHA)	4.7700	4,995,000	4,995,000	4,917,128
CDT-MISSION OAKS (AHF)	6.1200	407,616	407,616	455,381
CDT-MOUNTAIN SENIOR (AHA)	6.1500	483,507	483,507	545,125
CDT-MUSKOGEE (AHF)	6.0100	773,628	773,628	851,447
CDT-NORTH RED OAK APTS (AHF)	6.0500	1,568,801	1,568,801	1,777,185
CDT-NRLP XVIII (AHF)	6.3000	418,915	418,915	454,791
CDT-PARIS RETIREMENT (AHA)	6.3600	744,923	744,923	848,840
CDT-PARKSIDE TERRACE (AHF)	5.0400	1,660,600	1,660,600	1,670,447
CDT-PECAN GROVE (AHF)	6.0500	462,057	462,057	491,804
CDT-PERSHING COURT (AHF)	6.3300	1,009,896	1,009,896	1,157,765
CDT-PHOENIX (AHF)	6.2200	120,956	120,956	137,515
CDT-PIEDMONT PARK (AHF)	6.0500	2,509,220	2,509,220	2,669,961
CDT-PINES AT WILLOWBROOK (AHF)	6.3700	1,623,345	1,623,345	1,843,422
CDT-RED RIVER (AHA)	6.3300	687,379	687,379	741,297
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,537,719	1,537,719	1,546,115
CDT-RIVER HILL (AHF)	6.4100	3,975,817	3,975,817	4,566,146
CDT-ROBINS LANDING (AHF)	6.6000	2,228,177	2,228,177	2,305,094
CDT-RUSSELLPORT PARTNERS (AHF)	5.8600	77,874	77,874	84,485
CDT-RYAN CREEK (AHF)	6.0900	663,599	663,599	683,599
CDT-SALEM GARDENS (AHF)	6.0500	2,647,452	2,647,452	2,818,345
CDT-SAN DIEGO CREEK (AHF)	6.1400	817,290	817,290	874,394
CDT-SANTA CLARA II (AHF)	6.1700	5,058,410	5,058,410	5,783,533
CDT-SANTA FE COMMUNITY (AHF)	4.7200	2,700,000	2,700,000	2,651,967
CDT-SANTA RITA (AHA)	6.0500	1,044,256	1,044,256	1,178,422
CDT-SEDONA SPRINGS (AHF)	6.0200	1,825,924	1,825,924	1,940,263
CDT-SHADY GROVE (AHA)	6.1100	1,125,027	1,125,027	1,200,775
CDT-SHERMAN FOREST (AHF)	6.1100	382,942	382,942	434,991
CDT-SOCORRO PALMS APTS (AHF)	4.9500	4,500,000	4,500,000	4,511,520
CDT-SPICEWOOD CANYON (AHF)	6.0500	724,883	724,883	822,358
CDT-STERLING PLACE (AHA)	4.8000	2,539,783	2,539,783	2,514,969
CDT-STERLING SPRINGS (AHF)	6.2300	1,889,130	1,889,130	2,027,509
CDT-STONE HOLLOW (AHF)	6.0200	2,609,021	2,609,021	2,773,415
CDT-STRONG HOUSING (AHF)	4.7700	1,500,000	1,500,000	1,480,365
CDT-TOWN NORTH (AHA)	6.2300	1,114,467	1,114,467	1,250,176
CDT-TOWNE PARK (AHA)	6.9300	863,197	863,197	1,007,204
CDT-TRENT CENTER EAST (AHA)	4.7700	6,750,000	6,750,000	6,644,768
CDT-VALLEY PARK (AHF)	6.1000	2,629,952	2,629,952	2,813,233
CDT-VERANDAS PUNTA GOR I(AHA)	4.9500	846,000	846,000	848,166
CDT-VILLA HERMOSA (AHF)	6.0600	664,411	664,411	747,608
CDT-VILLAGE AT MORNINGST (AHA)	6.1100	2,020,679	2,020,679	2,158,024
CDT-VIRGIN ISLANDS CMTY (AHF)	6.4700	2,525,182	2,525,182	2,857,193
CDT-WEST 157TH ST (AHF)	6.5000	209,331	209,331	227,120
CDT-WESTERVILLE SENIOR (AHA)	6.0500	1,321,582	1,321,582	1,498,318
CDT-WESTVIEW RANCH APTS (AHF)	6.3500	1,081,095	1,081,095	1,167,280
CDT-WILLOWBEND VILLAS (AHF)	6.0500	767,022	767,022	869,542
CDT-WISDOM VLG CROSSING (AHF)	4.9500	3,150,000	3,150,000	3,158,064
CDT-WOODGLEN (AHF)	6.1100	1,519,654	1,519,654	1,730,081
CDT-WOODLANDS AT LAFAYET (AHF)	6.0000	405,600	405,600	430,528
CIC - 05-01	4.6700	18,648	18,648	18,648
CIC NON-RECOURSE COLLATERAL	3.8750	3,151	3,151	3,151
CIC NON-RECOURSE COLLATERAL	5.4820	4,145	4,145	4,145
CIC NON-RECOURSE COLLATERAL	5.5000	5,558	5,558	5,558
CIC NON-RECOURSE COLLATERAL	5.9900	1,658	1,658	1,658
CIC NON-RECOURSE COLLATERAL TR	3.2900	1,341	1,341	1,341
CIC NON-RECOURSE COLLATERAL TR	3.5860	3,857	3,857	3,857
CIC NON-RECOURSE COLLATERAL TR	4.4750	1,785	1,785	1,785
CIC NON-RECOURSE COLLATERAL TR	4.6770	12,663	12,663	12,663
CIC NON-RECOURSE COLLATERAL TR	4.7960	8,708	8,708	8,708
CIC NON-RECOURSE COLLATERAL TR	5.0270	19,331	19,331	19,331
CIC NON-RECOURSE COLLATERAL TR	5.2100	10,383	10,383	10,383
CIC NON-RECOURSE COLLATERAL TR	5.2950	7,054	7,054	7,054
CIC NON-RECOURSE COLLATERAL TR	5.3380	5,779	5,779	5,779
CIC NON-RECOURSE COLLATERAL TR	6.1960	6,538	6,538	6,538
CIC-0001	4.1930	29,867	29,867	29,867

	Coupon	Units	Cost	Market Value
CIC-05-02	4.5250	11,745	11,745	11,745
CIC-238 N. PINE (AHF)	5.8600	531,533	531,533	554,394
CIC-901-11 S INDEPENDENCE(AHF)	6.0400	969,478	969,478	1,021,006
CIC-913-23 S INDEPENDENCE(AHF)	6.0400	748,549	748,549	839,910
CIC-9802	4.6540	11,770	11,770	11,770
CIC-9901	5.2500	16,048	16,048	16,048
CIC-LACROSSE MANAGEMENT (AHF)	5.7500	617,260	617,260	617,260
CIC-LAFAYETTE PLAZA HSG (AHF)	6.3100	4,761,085	4,761,085	5,115,595
CIC-ROOSEVELT SQUARE I (AHF)	5.9300	1,700,136	1,700,136	1,780,162
CIC-SPAULDING PARTNERS (AHF)	6.4100	1,071,060	1,071,060	1,152,568
CIC-WEST RIDGE SENIOR (AHA)	5.9200	746,373	746,373	812,919
CIN-21ST ST SENIOR (AHA)	6.0300	1,150,341	1,150,341	1,236,720
CIN-ASHLEY SQUARE (AHA)	6.1300	241,663	241,663	261,071
CIN-AVENUES APARTMENTS (AHA)	6.6000	80,868	80,868	89,422
CIN-BISHOP GARDENS (AHF)	4.9500	2,594,400	2,594,400	2,585,864
CIN-CYPRESS PLACE (AHF)	4.7700	1,610,000	1,610,000	1,578,492
CIN-HOUSTON WHITTIER (AHF)	6.5600	332,330	332,330	368,012
CIN-JACOBSVILLE APTS (AHF)	6.0800	479,818	479,818	516,634
CIN-JACOBSVILLE APTS II (AHF)	6.1230	507,957	507,957	549,051
CIN-KENDALL HOMES (AHF)	6.3100	418,295	418,295	456,025
CIN-LANDINGS AT BELLE (AHF)	4.8900	1,025,800	1,025,800	1,016,845
CIN-MEADOWLANDS APTS (AHF)	6.4100	257,978	257,978	282,393
CIN-MILDRED HOUSING (AHA)	5.9800	144,890	144,890	163,808
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400	1,196,000	1,196,000	1,201,860
CIN-PARADISE POINT SRS(AHA)	4.9700	2,070,000	2,070,000	2,066,957
CIN-PARTNERSHIP PARK I (AHF)	6.1800	489,990	489,990	530,444
CIN-RIVERVIEW APTS (AHF)	6.7200	275,699	275,699	323,522
CIN-THE GROVE (AHF)	4.9400	2,318,400	2,318,400	2,308,686
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500	1,122,400	1,122,400	1,124,016
CIN-WALDRON MANOR APTS (AHF)	6.1600	149,053	149,053	161,298
CIN-WEST ARBOR APTS (AHF)	4.9500	2,162,000	2,162,000	2,144,812
CIP-BREEZE INC. (CS)	6.4600	5,865,349	5,865,349	6,401,618
CIP-RIDGEWAY COMMUNITY (CS)	6.4300	840,396	840,396	917,704
CIP-WEST JACKSONVILLE (CS)	5.9500	2,133,978	2,133,978	2,260,437
CPC - 850 LONGWOOD AVE (AHF)	4.5400	2,938,747	2,938,747	2,862,075
CPC - HANDS ACROSS LONG IS (AH)	5.8500	3,379,416	3,379,416	3,331,800
CPC-150 LINDEN ST (AHF)	5.9800	384,746	384,746	399,316
CPC-233 LANDING ROAD (CF)	4.7200	18,316,000	18,316,000	18,033,567
CPC-260 WEST MAIN STREET (AHF)	4.4500	8,919,357	8,919,357	8,704,133
CPC-401-403 NORTH SALINA (AHF)	6.2600	417,752	417,752	417,752
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	838,306	838,306	797,698
CPC-CAMBRAY COURT (AHA)	4.5000	1,000,000	1,000,000	963,860
CPC-CONIFER VILLAGE (AHF)	6.4100	968,073	968,073	1,031,704
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,498,383	1,498,383	1,477,061
CPC-INDIAN TRAILS (AHF)	4.5200	3,200,000	3,200,000	3,090,368
CPC-LAKEVIEW MACEDON (AHF)	4.4500	5,934,171	5,934,171	5,691,997
CPC-LOFTS ON MAIN (AHF)	4.5400	6,800,000	6,800,000	6,579,748
CPC-MIDDLECREST CROSSING (AHA)	6.1100	2,001,392	2,001,392	2,093,316
CPC-MONROE COMMONS (AHA)	7.5200	317,658	317,658	359,541
CPC-WATERS EDGE (AHA)	5.9200	788,792	788,792	815,785
CPC-WYNWOOD OAKS (AHA)	6.0000	1,231,157	1,231,157	1,279,381
CRF AFFORDABLE HOUSING NO 1	7.3750	399,598	399,598	473,684
CRF-ARTSPACE RUBBER CO. (AHF)	5.7700	302,995	306,026	313,248
CRF-BADGER/HAWLEY RIDGE (AHF)	6.4500	1,410,974	1,410,974	1,452,992
CRF-BLANTON GREEN II (AHF)	6.5500	237,598	265,048	264,812
CRF-BRIDGE PROJECT APTS (AHF)	5.8000	1,890,574	1,890,574	2,015,012
CRF-BUNCE GREEN (AHF)	6.5500	709,588	738,995	794,959
CRF-CAMERON CREEK (AHF)	6.1000	2,116,405	2,116,405	2,157,357
CRF-CANYON VIEW APTS. (AHA)	6.3700	177,454	181,673	194,493
CRF-CAPITOL VILLA (AHA)	5.7700	1,775,366	1,799,213	1,926,769
CRF-COUNTRY MANOR (AHF)	6.3100	692,760	692,760	746,262
CRF-CRAFTSMAN VILLAGE (AHF)	6.0000	1,038,524	1,038,524	1,105,291
CRF-DUNBAR PLACE (AHF)	7.0500	312,257	338,835	356,051
CRF-ESCALANTE III (AHA)	5.8200	1,105,698	1,131,821	1,175,522
CRF-FROST WOODS SENIOR (AHA)	6.2000	2,084,124	2,084,124	2,268,215
CRF-GLENWOOD PLACE (AHF)	6.5500	1,603,671	1,633,104	1,796,256
CRF-GRESHAM PLACE (AHA)	6.8000	604,434	630,254	677,885
CRF-HIGHLAND COURT (AHF)	6.3700	260,542	266,463	285,559
CRF-HIGHLANDS SOUTH (AHF)	6.2500	2,154,864	2,154,864	2,304,196
CRF-JACARANDA TRAILS (AHF)	6.1000	238,597	238,597	246,201
CRF-JACARANDA TRAILS II (AHF)	6.6000	582,937	582,937	645,201
CRF-KAMUELA SENIOR (AHA)	6.1500	553,816	553,816	604,523
CRF-KINGSTON PLACE (AHF)	6.8000	1,194,883	1,221,251	1,342,571
CRF-KINGSWAY (AHF)	6.8000	232,364	257,593	260,301
CRF-LEGION MANOR (AHA)	6.5500	222,944	251,257	249,191
CRF-LEXINGTON COURT (AHF)	5.7500	843,515	843,515	926,061
CRF-MADISON GLEN APTS (AHF)	6.6250	3,306,153	3,335,109	3,714,662
CRF-MERIDIAN WEST (AHF)	5.8100	2,952,118	2,952,118	3,180,995
CRF-MICHAEL HTS APTS (AHF)	6.3500	1,490,347	1,490,347	1,545,222
CRF-MISSION VILLAGE (AHF)	5.6500	1,086,401	1,086,401	1,157,712
CRF-MORNINGSIDE SENIOR (AHF)	6.1500	1,788,972	1,845,273	1,981,358
CRF-MYRTLE PLACE (AHF)	6.5500	177,354	205,957	198,491
CRF-NORTHCREST TOWNHOMES (AHF)	6.1900	281,882	288,279	305,941
CRF-ONE PENNY PLACE (AHA)	5.2400	927,654	927,654	951,087
CRF-ONE WEST WOLF (AHF)	5.5000	682,917	682,917	707,577

	Coupon	Units	Cost	Market Value
CRF-ORCHARD PARK (AHF)	6.1000	1,462,744	1,462,744	1,485,416
CRF-PALMER GREEN (AHF)	6.5500	175,132	204,024	196,164
CRF-PARKWEST (AHF)	6.5000	501,423	501,423	531,248
CRF-PEARL PLACE (AHF)	6.1500	657,756	664,634	667,675
CRF-RIVER'S EDGE (AHF)	4.2700	812,307	812,307	761,303
CRF-RIVERVIEW GREEN (AHF)	6.5500	380,756	410,354	426,976
CRF-SCHOOL HOUSE APTS (AHF)	6.6000	869,912	869,912	870,008
CRF-SEDGEMEADOW (AHA)	6.2000	1,216,587	1,216,587	1,302,259
CRF-SHALLOTTE VILLAS (AHF)	6.5500	368,705	397,564	412,558
CRF-SHERYL L PARMLEE (AHA)	5.7500	466,335	466,335	493,816
CRF-SONRISE APTS (AHF)	5.8000	2,394,755	2,394,755	2,579,894
CRF-WEATHERSTONE SPRING (AHA)	6.5500	608,773	638,541	682,799
CRF-WHITE OAK APTS (AHA)	6.5500	931,234	961,005	1,044,277
CRF-WILLIAMS LANDING II (AHF)	6.2000	1,335,808	1,335,808	1,421,941
CRF-WILLOW CREEK (AHF)	5.9700	1,840,129	1,840,129	1,913,403
CRF-WILLOW RUN (AHF)	6.8000	150,745	175,498	168,869
CRF-YAHARA RIVER (AHF)	5.7500	2,084,391	2,084,391	2,207,954
GSC-ARBORPOINT APARTMENT (AHF)	5.0000	1,447,331	1,447,537	1,487,726
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200	1,188,709	1,188,728	1,180,578
GSC-HENDERSON VILLAGE (AHF)	4.8200	1,750,000	1,750,000	1,777,440
GSC-RIVERVIEW APTS (AHF)	4.7700	1,600,000	1,600,000	1,612,720
GSC-ST JOHN PLAZA APARTMENTS	5.0400	3,000,000	3,000,000	3,099,930
GSC-STFRANCIS & KING HILL(AH)	4.7700	3,000,000	3,000,000	3,024,180
GSC-SUTTERVIEW APTS (AHA)	4.6700	3,880,653	3,880,653	3,877,471
LIIF-135 WEST 135TH ST (AHF)	6.0300	280,140	280,140	306,938
LIIF-FAC CENTER (CF)	6.2000	3,033,977	3,033,977	3,336,343
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300	1,509,144	1,509,144	1,790,569
LIIF-PROJECT HOSPITALITY (AHS)	6.2700	1,646,020	1,646,020	1,890,207
LIIF-WILFORD LANE (AHF)	6.1800	614,292	614,292	685,089
TREA-CORCORAN HOUSE (AHA)	8.1400	1,095,084	1,095,084	1,124,279
TREA-DUNHILL (AHF)	7.0000	892,357	893,091	953,867
TREA-HARBOR POINTE II (AHA)	7.7400	1,350,851	1,032,922	1,494,446
Total of Positive Social Purpose Investments			344,482,196	360,872,948

Total of Domestic Fixed Income Securities

3,809,526,829 3,871,319,261

International Securities

29.57%

International Fixed Income Securities

ARGENTINA

ARGENTINA BONAR BONDS	21.4723	17,275,000	1,172,009	1,014,188
ARGENTINA TREASURY BOND BONCER	2.5000	92,300,000	6,574,734	6,608,141
ARGENTINE BONOS DEL TESORO	21.2000	23,460,000	1,560,635	1,509,112
ARGENTINE BONOS DEL TESORO	22.7500	22,245,000	1,493,544	1,448,205
ARGENTINE BONOS DEL TESORO	18.2000	39,950,000	2,610,913	2,658,121
ARGENTINE BONOS DEL TESORO	15.5000	26,020,000	1,748,774	1,801,776
ARGENTINE REPUBLIC GOVERNMENT	5.6250	3,200,000	3,205,369	3,276,800
ARGENTINE REPUBLIC GOVERNMENT	6.8750	7,145,000	7,261,475	7,645,150
ARGENTINE REPUBLIC GOVERNMENT	7.5000	6,825,000	6,833,891	7,353,938
ARGENTINE REPUBLIC GOVERNMENT	7.6250	3,750,000	3,592,821	3,838,125
ARGENTINE REPUBLIC GOVERNMENT	8.2800	5,201,561	5,185,300	5,747,725
CITY OF BUENOS AIRES ARGE REGS	8.9500	2,385,000	2,472,562	2,653,313
YPF SA 144A	8.5000	1,400,000	1,400,643	1,577,100
YPF SA REGS	8.5000	270,000	271,224	304,155

ARMENIA

REPUBLIC OF ARMENIA INTER 144A	7.1500	5,715,000	5,767,111	6,248,667
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AUSTRALIA

ASCIANO FINANCE LTD 144A	5.0000	1,800,000	1,798,561	1,832,836
AUSTRALIA & NEW ZEALAND BANKIN	2.0500	1,000,000	999,635	1,000,445
AUSTRALIA GOVERNMENT BOND REGS	2.7500	2,075,000	1,725,077	1,625,335
AUSTRALIA GOVERNMENT BOND REGS	4.5000	520,000	494,831	475,933
AUSTRALIA GOVERNMENT BOND REGS	5.2500	7,540,000	6,267,490	6,121,843
AUSTRALIA GOVERNMENT BOND REGS	5.5000	3,205,000	3,170,387	2,886,394
COMMONWEALTH BANK OF AUSTRALIA	2.3000	3,350,000	3,347,098	3,371,631
FORTESCUE 11/13 COV-LITE TL	0.0000	0	0	0
GOODMAN FUNDING PTY LTD 144A	6.3750	400,000	438,280	446,963
MACQUARIE GROUP LTD REGS	7.6250	1,060,000	1,165,462	1,173,364
NATIONAL AUSTRALIA BANK LTD/NE	1.8750	2,250,000	2,244,783	2,201,510
QBE INSURANCE GROUP LTD 144A	2.4000	3,455,000	3,462,648	3,457,018
SYDNEY AIRPORT FINANCE CO 144A	3.9000	1,500,000	1,498,360	1,560,417
SYDNEY AIRPORT FINANCE CO 144A	5.1250	100,000	98,060	108,053
WESTPAC BANKING CORP	1.6000	1,000,000	999,871	992,233
WESTPAC BANKING CORP 144A	2.1000	1,500,000	1,499,899	1,492,476
WOODSIDE FINANCE LTD 144A	3.6500	200,000	200,745	199,274
WOODSIDE FINANCE LTD 144A	3.7000	100,000	100,679	98,468

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	0.7500	2,205,000	2,618,442	2,540,791
REPUBLIC OF AUSTRIA GOVER 144A	1.9500	655,000	860,493	782,381
REPUBLIC OF AUSTRIA GOVER 144A	4.1500	1,415,000	1,413,737	1,397,256
SUZANO AUSTRIA GMBH 144A	5.7500	1,200,000	1,189,601	1,242,000

BELARUS

REPUBLIC OF BELARUS INTER 144A	6.8750	3,055,000	3,020,306	3,119,155
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	Coupon	Units	Cost	Market Value
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	0.8000	2,810,000	3,053,329	3,284,588
KINGDOM OF BELGIUM GOVERN 144A	3.0000	625,000	908,041	901,035
KINGDOM OF BELGIUM GOVERN 144A	4.2500	1,880,000	2,531,409	2,749,431
KINGDOM OF BELGIUM GOVERN 144A	5.0000	585,000	1,072,033	1,065,206
KINGDOM OF BELGIUM GOVERN REGS	3.0000	2,930,000	3,649,142	3,603,211
KINGDOM OF BELGIUM GOVERN REGS	3.7500	245,000	409,887	406,550
BERMUDA				
CAL FUNDING III LTD 1A A 144A	3.6200	4,287,000	4,286,518	4,286,518
CRONOS CONTAINERS PR 1A A 144A	3.0800	452,083	452,081	448,551
CRONOS CONTAINERS PR 2A A 144A	3.2700	1,547,130	1,546,717	1,544,838
DIGICEL GROUP LTD 144A	7.1250	370,000	369,998	322,381
DIGICEL LTD 144A	6.0000	1,000,000	999,962	958,750
FLY LEASING LTD	6.3750	2,075,000	2,082,084	2,176,156
NOVARTIS SECURITIES INVESTMENT	5.1250	1,760,000	1,835,287	1,853,099
OOREDOO INTERNATIONAL FIN 144A	4.7500	200,000	199,208	210,584
PARADIGM 7/12 COV-LITE TL	0.0000	573,064	569,641	497,133
TEXTAINER MARINE CON 2A A 144A	3.5200	3,369,000	3,368,399	3,368,400
WEATHERFORD INTERNATIONAL LTD	4.5000	315,000	291,882	277,988
WEATHERFORD INTERNATIONAL LTD	5.9500	85,000	64,318	66,300
WEATHERFORD INTERNATIONAL LTD	7.0000	85,000	71,324	72,675
WEATHERFORD INTERNATIONAL LTD	7.7500	2,435,000	2,450,247	2,447,175
WEATHERFORD INTERNATIONAL LTD	8.2500	100,000	99,999	100,000
WEATHERFORD INTERNATIONAL LTD	6.5000	120,000	100,213	102,000
BRAZIL				
BANCO DO BRASIL SA/CAYMAN 144A	6.2500	1,380,000	838,546	1,174,380
BANCO DO BRASIL SA/CAYMAN 144A	9.0000	2,289,000	2,068,106	2,317,613
BRAZIL LETRAS DO TESOUREO NACIO	0.0000	70,025,000	15,357,191	16,416,272
BRAZIL NOTAS DO TESOUREO NACION	10.0000	109,125,897	30,126,897	30,814,187
BRAZIL NOTAS DO TESOUREO NACION	6.0000	12,350,000	10,226,982	11,741,894
BRAZILIAN GOVERNMENT INTERNATI	4.2500	2,650,000	2,485,191	2,603,625
BRAZILIAN GOVERNMENT INTERNATI	6.0000	3,155,000	3,375,330	3,404,245
CCP_ZCS_P BRL-CDI 1D CME	10.3000	29,200,000	104,039	-71,801
EMBRAER SA	5.1500	500,000	524,625	526,900
VALE SA	5.6250	120,000	91,118	114,000
VOTORANTIM SA 144A	6.6250	800,000	848,215	848,000
BRITISH VIRGIN ISLANDS				
CNOOC FINANCE 2013 LTD	3.0000	800,000	746,826	791,330
QGOG ATLANTIC / ALASKAN R 144A	5.2500	62,325	62,198	60,455
STATE GRID OVERSEAS INVES 144A	3.5000	1,355,000	1,348,635	1,352,605
CANADA				
1011778 BC ULC / NEW RED 144A	4.2500	800,000	799,972	794,952
BANK OF MONTREAL	1.5000	535,000	534,646	529,975
BANK OF NOVA SCOTIA/THE	1.6981	5,200,000	5,200,000	5,215,324
BAYTEX ENERGY CORP 144A	5.1250	990,000	967,505	878,625
BAYTEX ENERGY CORP 144A	5.6250	600,000	564,628	513,000
BOMBARDIER INC 144A	6.1250	795,000	721,911	796,988
BURGER KING 2/17 COV-LITE TLB3	0.0000	682,995	680,773	681,075
CANADIAN NATURAL RESOURCES LTD	2.9500	1,740,000	1,737,485	1,726,134
CANADIAN NATURAL RESOURCES LTD	3.8500	300,000	299,095	297,569
CANADIAN NATURAL RESOURCES LTD	4.9500	4,065,000	4,061,833	4,125,544
CANADIAN PACIFIC RAILWAY CO	4.8000	495,455	493,313	552,345
CASCADES INC 144A	5.5000	3,355,000	3,347,164	3,422,100
CASCADES INC 144A	5.7500	380,000	383,442	388,550
CDP FINANCIAL INC 144A	4.4000	1,450,000	1,469,994	1,532,308
CENOVUS ENERGY INC 144A	4.2500	10,125,000	10,031,584	9,645,348
CNOOC NEXEN FINANCE 2014 ULC	4.2500	1,600,000	1,622,162	1,683,555
ELDORADO GOLD CORP 144A	6.1250	1,620,000	1,571,730	1,658,475
ENBRIDGE INC	2.9000	140,000	139,882	139,720
ENBRIDGE INC	6.0000	2,040,000	2,040,136	2,142,000
FIRST QUANTUM MINERALS LT 144A	7.2500	3,180,000	3,191,898	3,222,075
FORTIS INC/CANADA 144A	2.1000	555,000	553,785	543,591
FOUR SEASONS 12/13 TL	0.0000	154,613	153,930	155,514
GOVERNMENT OF CANADA	0.7500	6,195,000	4,678,232	4,698,841
GOVERNMENT OF CANADA	1.2500	3,880,000	3,089,380	2,994,684
GOVERNMENT OF CANADA	1.7500	7,800,000	6,771,104	6,084,625
GOVERNMENT OF CANADA	3.5000	1,675,000	1,571,945	1,650,778
GOVERNMENT OF CANADA	4.0000	860,000	916,212	889,978
GOVERNMENT OF CANADA	5.0000	475,000	505,806	538,344
GOVERNMENT OF CANADA	5.7500	2,465,000	2,938,595	2,871,278
GW HONOS SECURITY CORP 144A	8.7500	650,000	655,313	680,063
HUDBAY MINERALS INC 144A	7.2500	635,000	634,943	654,844
HUDBAY MINERALS INC 144A	7.6250	775,000	774,922	811,813
MASONITE INTERNATIONAL CO 144A	5.6250	1,730,000	1,774,010	1,807,850
MEG ENERGY CORP 144A	6.3750	485,000	443,672	374,663
MEG ENERGY CORP 144A	6.5000	191,000	193,465	174,526
MEG ENERGY CORP 144A	7.0000	240,000	228,208	186,600
MUSKRAT FALLS/LABRADOR	3.6300	1,495,000	1,427,222	1,275,119
NATIONAL BANK OF CANADA	2.1500	1,000,000	998,948	997,925
NEW GOLD INC 144A	6.2500	35,000	32,189	35,963
NEW GOLD INC 144A	6.3750	1,615,000	1,615,528	1,663,450
NEXEN ENERGY ULC	6.4000	300,000	371,862	382,175
NOVA CHEMICALS CORP 144A	4.8750	1,560,000	1,559,998	1,554,150
ONTARIO TEACHERS' CADILLA 144A	3.1250	300,000	299,934	304,293
OPEN TEXT CORP 144A	5.6250	2,920,000	2,942,211	3,044,100

	Coupon	Units	Cost	Market Value
OPEN TEXT CORP 144A	5.8750	470,000	478,359	505,541
PRECISION DRILLING CORP	6.5000	15,000	14,959	14,681
PRECISION DRILLING CORP	6.6250	834,084	838,722	815,317
PRECISION DRILLING CORP 144A	7.7500	1,290,000	1,290,237	1,283,550
PROV OF BRITISH COLUMBIA	2.2500	3,175,000	2,773,769	2,485,971
PROV OF BRITISH COLUMBIA	3.2500	1,405,000	1,164,145	1,149,294
PROV OF ONTARIO	1.9500	1,600,000	1,214,290	1,227,615
PROV OF ONTARIO	3.4500	1,490,000	1,252,370	1,252,233
PROV OF ONTARIO	3.5000	2,990,000	2,697,329	2,493,739
PROV OF QUEBEC	3.0000	4,915,000	4,077,647	3,983,886
PROV OF QUEBEC	3.5000	880,000	737,960	747,441
PROVINCE OF MANITOBA CANADA	2.1250	770,000	767,744	766,617
PROVINCE OF MANITOBA CANADA	9.6250	705,000	784,142	779,435
PROVINCE OF NEW BRUNSWICK CANA	2.7500	1,820,000	1,816,622	1,840,843
PROVINCE OF ONTARIO CANADA	2.5000	750,000	722,103	737,040
PROVINCE OF ONTARIO CANADA	3.2000	1,160,000	1,208,212	1,209,017
PROVINCE OF QUEBEC CANADA	2.5000	1,205,000	1,201,782	1,184,970
PROVINCE OF QUEBEC CANADA	2.7500	750,000	743,552	746,696
RITCHIE BROS AUCTIONEERS 144A	5.3750	1,295,000	1,339,803	1,350,038
TECK RESOURCES LTD 144A	8.5000	1,355,000	1,383,196	1,565,025
TERVITA ESCROW CORP 144A	7.6250	55,000	54,998	55,413
THOMSON REUTERS CORP	3.3500	900,000	878,890	898,554
THOMSON REUTERS CORP	3.8500	1,235,000	1,257,063	1,272,332
TORONTO-DOMINION BANK/THE	3.6250	3,700,000	3,693,838	3,671,066
TRANSCANADA PIPELINES LTD	3.1250	525,000	524,210	534,259
TRANSCANADA PIPELINES LTD	3.8000	915,000	918,122	960,388
TRANSCANADA PIPELINES LTD	6.1000	650,000	831,293	834,984
TRANSCANADA PIPELINES LTD	7.6250	850,000	1,260,988	1,241,403
VALEANT PHARMACEUTICALS I 144A	5.3750	1,300,000	1,247,621	1,256,125
VALEANT PHARMACEUTICALS I 144A	5.5000	1,550,000	1,553,688	1,315,547
VALEANT PHARMACEUTICALS I 144A	5.6250	4,365,000	3,710,649	3,939,413
VALEANT PHARMACEUTICALS I 144A	5.8750	4,440,000	3,700,762	3,807,300
VALEANT PHARMACEUTICALS I 144A	6.1250	475,000	370,950	401,969
VALEANT PHARMACEUTICALS I 144A	6.5000	1,000,000	1,020,733	1,048,750
VALEANT PHARMACEUTICALS I 144A	7.0000	1,055,000	1,086,615	1,109,069
VIDEOTRON LTD	5.0000	510,000	511,118	539,325
WEST FRASER TIMBER CO LTD 144A	4.3500	400,000	400,000	386,346
CAYMAN ISLANDS				
ADCB FINANCE CAYMAN LTD REGS	3.0000	2,900,000	2,926,137	2,924,366
ALIBABA GROUP HOLDING LTD	2.5000	800,000	797,220	806,074
ALIBABA GROUP HOLDING LTD	3.6000	1,945,000	1,933,454	2,003,233
APIDOS CLO XIX 19A DR 144A	4.7036	250,000	249,997	250,000
APIDOS CLO XVIII 18A D 144A	6.3532	250,000	247,596	250,315
ARES XXXV CLO LTD 35A E 144A	7.1536	500,000	482,900	500,501
AVERY POINT IV CLO L 1A D 144A	4.6562	500,000	499,756	500,020
BAIDU INC	3.2500	1,940,000	1,942,535	1,963,131
CARLYLE GLOBAL MARKE 4A E 144A	5.8036	500,000	489,086	497,023
CIFC FUNDING 2012- 3A B1R 144A	5.1696	245,000	245,000	245,128
CIFC FUNDING 2014- 2A B1L 144A	4.6920	250,000	237,806	249,204
CSN ISLANDS XI CORP 144A	6.8750	300,000	310,884	234,000
ECAF I LTD 1A A1 144A	3.4730	3,949,162	3,949,205	3,891,270
GALAXY XVIII CLO L 18A D1 144A	5.0036	400,000	400,375	400,064
GALAXY XX CLO LTD 20A D 144A	4.8069	390,000	390,475	388,204
HUTCHISON WHAMPOA INTERNA 144A	3.6250	2,200,000	2,208,737	2,269,252
IPIC GMTN LTD REGS	5.8750	550,000	783,635	749,551
KSA SUKUK LTD 144A	2.8940	600,000	600,000	600,958
MAGNETITE VII LTD 7A CR 144A	5.0536	500,000	500,000	501,643
NOBLE HOLDING INTERNATIONAL LT	7.7500	225,000	220,772	178,031
NOBLE HOLDING INTERNATIONAL LT	6.2000	265,000	167,450	159,000
OCTAGON INVESTMENT 1A DR 144A	4.7309	335,000	335,000	334,987
OCTAGON INVESTMENT 1A DR 144A	4.1545	1,000,000	1,000,000	999,926
OCTAGON INVESTMENT 1A E2R 144A	7.3125	335,000	335,000	335,000
ODEBRECHT DRILLING NORBE 144A	6.3500	469,125	424,628	253,328
ODEBRECHT DRILLING NORBE REGS	6.3500	202,500	178,692	109,350
ODEBRECHT OFFSHORE DRILLI 144A	6.6250	2,708,678	2,410,995	907,407
ODEBRECHT OFFSHORE DRILLI 144A	6.7500	826,900	768,628	277,012
PALMER SQUARE CLO 2 1A CR 144A	4.2818	500,000	500,000	499,985
PARAGON OFFSHORE 7/14 COV-LITE	0.0000	310,625	309,744	118,814
PARK AEROSPACE HOLDINGS L 144A	5.2500	1,020,000	1,020,017	1,066,226
PARK AEROSPACE HOLDINGS L 144A	5.5000	145,000	145,003	151,453
QNB FINANCE LTD REGS	2.7500	2,900,000	2,926,593	2,887,646
RACE POINT VII CLO 7A CR 144A	3.8293	300,000	300,000	300,027
SAUDI ELECTRICITY GLOBAL 144A	5.0600	700,000	700,000	719,963
SEAGATE HDD CAYMAN	4.7500	200,000	188,653	201,544
SEAGATE HDD CAYMAN 144A	4.8750	1,000,000	993,643	1,019,206
SENECA PARK CLO LTD 1A D 144A	4.8036	250,000	242,232	250,006
SHELF DRILLING HOLDINGS L 144A	9.5000	55,767	55,755	54,094
SOUND POINT CLO III 2A E 144A	5.9036	300,000	264,776	293,646
TRANSOCEAN INC	6.8000	130,000	106,850	94,900
TRANSOCEAN INC	7.5000	40,000	35,790	32,000
TRANSOCEAN INC	9.3500	150,000	143,866	133,500
VALE OVERSEAS LTD	4.3750	214,000	202,262	217,809
VALE OVERSEAS LTD	6.2500	695,000	763,139	752,775
VALE OVERSEAS LTD	6.8750	1,875,000	1,738,636	2,010,938
XLIT LTD	2.3000	150,000	149,861	150,660

	Coupon	Units	Cost	Market Value
CHILE				
BONOS DE LA TESORERIA DE LA RE	4.5000	1,160,000,000	1,806,379	1,825,188
CELULOSA ARAUCO Y CONSTITUCION	5.0000	100,000	99,574	105,937
CENCOSUD SA 144A	5.1500	800,000	850,396	857,258
CHILE GOVERNMENT INTERNATIONAL	3.8750	300,000	315,415	316,170
COLBUN SA REGS	6.0000	125,000	125,240	135,123
CORP NACIONAL DEL COBRE D 144A	2.2500	500,000	676,313	597,542
ENEL AMERICAS SA	4.0000	1,010,000	999,544	1,021,110
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	3.8750	4,050,000	3,995,413	4,086,450
COLOMBIA GOVERNMENT INTERNATIO	4.3750	900,000	906,163	957,600
COLOMBIA GOVERNMENT INTERNATIO	5.6250	611,000	683,759	667,823
COLOMBIA GOVERNMENT INTERNATIO	7.3750	450,000	546,430	578,700
COLOMBIA GOVERNMENT INTERNATIO	0.0033	4,767,000,000	2,042,532	2,000,645
COLOMBIA TELECOMUNICACION 144A	5.3750	600,000	611,100	610,500
COLOMBIAN TES	6.0000	24,935,200,000	9,946,844	7,781,536
COLOMBIAN TES	7.5000	18,342,000,000	6,510,074	6,413,854
COLOMBIAN TES	10.0000	845,800,000	335,537	337,432
COLOMBIAN TES	3.5000	18,004,763,156	6,259,235	6,059,426
ECOPETROL SA	5.8750	110,000	109,298	100,980
FINANCIERA DE DESARROLLO 144A	0.0026	2,012,000,000	1,045,462	669,840
COSTA RICA				
COSTA RICA GOVERNMENT INT REGS	4.2500	3,305,000	3,086,223	3,218,244
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN REGS	5.7500	3,884,125	3,819,225	3,728,760
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	3.6500	400,000	414,416	413,052
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT REGS	3.8500	12,720,000	699,407	642,709
DENMARK				
DANSKE BANK A/S 144A	2.0000	850,000	847,087	835,578
DANSKE BANK A/S 144A	1.8025	3,915,000	3,915,404	3,929,677
DANSKE BANK A/S REGS	2.7500	1,925,000	2,350,578	2,340,433
DANSKE BANK A/S REGS	3.8750	975,000	1,402,729	1,160,007
DENMARK GOVERNMENT BOND	1.5000	4,135,000	766,405	690,388
DENMARK GOVERNMENT BOND	4.0000	9,230,000	1,716,866	1,494,797
DENMARK GOVERNMENT BOND	4.5000	3,085,000	772,401	785,505
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	5.5000	4,090,000	4,106,203	4,222,925
DOMINICAN REPUBLIC INTERN 144A	5.9500	1,190,000	1,265,779	1,243,550
DOMINICAN REPUBLIC INTERN 144A	6.8500	325,000	341,636	346,125
DOMINICAN REPUBLIC INTERN 144A	6.8750	1,800,000	1,907,666	2,009,250
DOMINICAN REPUBLIC INTERN 144A	7.4500	300,000	300,000	342,000
DOMINICAN REPUBLIC INTERN REGS	5.5000	355,000	347,532	366,538
DOMINICAN REPUBLIC INTERN REGS	6.8500	1,500,000	1,454,598	1,597,500
DOMINICAN REPUBLIC INTERN REGS	6.8750	2,100,000	2,247,815	2,344,125
DOMINICAN REPUBLIC INTERN REGS	7.4500	650,000	730,526	741,000
DOMINICAN REPUBLIC INTERN REGS	7.5000	100,000	109,761	110,500
DOMINICAN REPUBLIC INTERN REGS	8.6250	600,000	421,515	712,242
DOMINICAN REPUBLIC INTERN REGS	9.0400	0	0	0
ECUADOR				
ECUADOR GOVERNMENT INTERN 144A	10.7500	3,034,000	3,295,383	3,238,795
EGYPT				
EGYPT GOVERNMENT INTERNAT 144A	6.1250	1,150,000	1,155,600	1,174,725
EGYPT GOVERNMENT INTERNAT 144A	7.5000	6,430,000	6,602,285	6,828,660
EGYPT GOVERNMENT INTERNAT 144A	8.5000	1,755,000	1,755,000	1,891,799
EGYPT GOVERNMENT INTERNAT REGS	5.8750	2,100,000	1,992,855	2,052,750
EL SALVADOR				
EL SALVADOR GOVERNMENT IN 144A	5.8750	500,000	515,876	448,350
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO 144A	6.6250	690,000	677,510	683,446
ETHIOPIA INTERNATIONAL BO REGS	6.6250	5,500,000	5,435,580	5,447,761
EURO CURRENCY GEOGRAPHIC				
CCP_CDS. SP UL TELEFONICA S.A	1.0000	900,000	0	17,578
CCP_CDS. SP UL TESCO PLC CME	1.0000	500,000	0	4,815
CCP_CDS. SP UL THE ROYAL BANK	1.0000	2,900,000	42,166	85,300
CCP_CDS. SP UL VIRGIN MEDIA FI	5.0000	1,500,000	158,818	229,228
CCP_CDS. SP UL VOLKSWAGEN AKTI	1.0000	1,950,000	4,142	37,013
CCP_IRS_P EUR HICP ALL ITEMS	0.0100	4,300,000	28,355	96,426
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.1330	2,800,000	0	-77,473
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100	17,600,000	0	-23,407
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.2410	17,850,000	0	-86,440
FINLAND				
FINLAND GOVERNMENT BOND 144A	1.5000	1,900,000	2,398,671	2,350,602
NOKIA OYJ	3.3750	40,000	39,802	40,304
NOKIA OYJ	4.3750	45,000	44,817	45,816
FRANCE				
AIR LIQUIDE FINANCE SA 144A	2.2500	995,000	992,755	961,908
AXA SA REGS	3.3750	325,000	380,277	394,066
BANQUE FEDERATIVE DU CRED 144A	2.0000	2,900,000	2,887,164	2,899,681
BANQUE FEDERATIVE DU CRED 144A	2.5000	2,500,000	2,496,140	2,496,793
BNP PARIBAS SA	2.4000	1,000,000	999,293	1,008,470
BNP PARIBAS SA 144A	7.3750	2,000,000	2,000,003	2,225,000
BNP PARIBAS SA 144A	2.9500	1,935,000	1,935,629	1,954,267
BNP PARIBAS SA 144A	3.8000	1,040,000	1,037,028	1,083,079

	Coupon	Units	Cost	Market Value
BNP PARIBAS SA REGS	2.8750	305,000	362,292	369,345
BPCE SA 144A	2.3917	1,000,000	1,000,000	1,008,760
CARREFOUR SA REGS	0.7500	900,000	940,780	1,014,351
CREDIT AGRICOLE SA REGS	2.6250	445,000	515,011	529,832
CREDIT AGRICOLE SA REGS	8.1250	5,700,000	6,370,231	6,063,375
CREDIT AGRICOLE SA REGS	7.8750	1,100,000	1,188,472	1,209,670
CREDIT AGRICOLE SA/LONDON 144A	2.7500	1,750,000	1,748,083	1,776,227
CREDIT AGRICOLE SA/LONDON REGS	1.3750	700,000	790,724	800,793
DANONE SA 144A	2.5890	4,530,000	4,530,000	4,419,817
DANONE SA 144A	2.9470	1,025,000	1,024,198	990,713
DANONE SA REGS	0.7090	200,000	209,837	225,434
ELECTRICITE DE FRANCE SA 144A	3.6250	5,000,000	4,963,941	5,114,530
ELECTRICITE DE FRANCE SA 144A	6.5000	1,610,000	1,632,720	1,720,158
FRENCH REPUBLIC GOVERNMENT 144A	1.2500	1,044,000	1,071,170	1,144,643
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	335,000	360,880	393,480
FRENCH REPUBLIC GOVERNMENT 144A	2.0000	1,300,000	1,557,763	1,532,967
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	7,114,000	7,692,395	8,165,523
FRENCH REPUBLIC GOVERNMENT REGS	1.0000	3,448,000	4,741,106	4,043,909
FRENCH REPUBLIC GOVERNMENT REGS	2.5000	4,320,000	5,851,825	5,758,972
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	2,185,000	3,581,483	3,309,671
FRENCH REPUBLIC GOVERNMENT REGS	4.0000	150,000	326,214	272,261
FRENCH REPUBLIC GOVERNMENT REGS	4.7500	1,105,000	1,853,660	1,938,908
LAFARGE SA	6.6250	1,000,000	1,695,321	1,327,480
NUMERICABLE / YPSO / ALTICE 3/	0.0000	440,000	438,964	436,014
NUMERICABLE / YPSO 10/16 (USD)	0.0000	472,625	471,542	471,642
OBERTHUR 12/16 (USD) COV-LITE	0.0000	446,000	445,203	448,788
RCI BANQUE SA REGS	1.2500	575,000	609,012	670,450
SFR GROUP SA 144A	7.3750	3,600,000	3,664,185	3,906,000
SOCIETE GENERALE SA 144A	8.0000	1,300,000	1,328,249	1,473,875
SOCIETE GENERALE SA 144A	2.5000	750,000	749,569	752,051
SOCIETE GENERALE SA REGS	9.3750	150,000	204,610	201,597
SPCM SA 144A	4.8750	1,975,000	1,974,958	2,014,500
TOTAL CAPITAL INTERNATIONAL SA	2.7500	100,000	99,888	101,967
GERMANY				
BUNDESobligation REGS	0.0000	23,945,000	26,572,350	27,682,463
BUNDESobligation REGS	0.5000	5,446,000	6,007,238	6,331,974
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000	7,650,000	7,944,553	8,414,520
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500	3,539,000	3,957,838	3,951,420
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000	2,735,000	3,208,394	3,312,258
BUNDESREPUBLIK DEUTSCHLAN REGS	2.2500	2,865,000	3,619,078	3,622,447
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	3,750,000	5,220,733	5,536,902
BUNDESREPUBLIK DEUTSCHLAN REGS	4.0000	809,000	1,345,082	1,412,841
BUNDESREPUBLIK DEUTSCHLAN REGS	4.7500	1,740,000	3,131,212	3,128,363
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5000	2,775,000	5,037,125	5,099,016
DEUTSCHE BANK AG	4.2500	9,300,000	9,374,265	9,752,752
DEUTSCHE BANK AG REGS	1.5000	2,100,000	2,362,872	2,452,435
DEUTSCHE BANK AG/LONDON	3.7000	980,000	975,172	979,809
KREDITANSTALT FUER WIEDERAUFBA	1.6250	2,375,000	2,371,497	2,367,412
UNITYMEDIA 6/17 COV-LITE TLB	0.0000	215,000	214,463	213,964
GHANA				
GHANA GOVERNMENT BOND	21.0000	7,080,000	1,749,441	1,684,795
GHANA GOVERNMENT BOND	23.0000	1,820,000	486,597	416,252
GHANA GOVERNMENT BOND	23.2300	4,850,000	1,182,015	1,132,371
GHANA GOVERNMENT BOND	24.7500	19,940,000	5,244,161	5,307,650
GHANA GOVERNMENT BOND	24.5000	520,000	133,324	128,145
GHANA GOVERNMENT BOND	19.0000	9,655,000	2,424,407	2,311,058
GHANA GOVERNMENT BOND	19.7500	5,400,000	1,272,263	1,302,664
GHANA GOVERNMENT INTERNAT 144A	8.1250	400,000	398,285	407,928
GHANA GOVERNMENT INTERNAT REGS	7.8750	700,000	685,920	713,972
GHANA GOVERNMENT INTERNAT REGS	8.1250	1,700,000	1,594,737	1,733,694
GREECE				
HELLENIC REPUBLIC GOVERNMENT I	3.8000	100,000,000	811,780	879,797
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	2.7500	1,500,000	1,499,591	1,511,795
CREDIT SUISSE GROUP FUNDING GU	3.4500	2,315,000	2,314,970	2,376,449
CREDIT SUISSE GROUP FUNDING GU	3.7500	2,050,000	1,998,918	2,071,224
CREDIT SUISSE GROUP FUNDING GU	3.5936	250,000	250,000	262,287
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500	1,975,000	1,975,000	2,039,188
HONDURAS GOVERNMENT INTER REGS	7.5000	725,000	779,437	802,031
HONDURAS GOVERNMENT INTER REGS	8.7500	2,365,000	2,590,074	2,686,333
HUNGARY				
HUNGARY GOVERNMENT BOND	5.5000	640,000,000	2,623,916	2,834,320
HUNGARY GOVERNMENT INTERNATION	5.3750	1,300,000	1,417,517	1,463,431
INDIA				
EXPORT-IMPORT BANK OF IND 144A	3.3750	2,500,000	2,498,455	2,447,420
EXPORT-IMPORT BANK OF IND REGS	3.1250	1,090,000	1,101,193	1,099,800
EXPORT-IMPORT BANK OF IND REGS	4.0000	1,250,000	1,304,066	1,299,666
NATIONAL HIGHWAYS AUTHORI REGS	0.1134	910,000,000	14,151,464	14,184,835
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	4.1250	360,000	358,511	371,189
INDONESIA GOVERNMENT INTE 144A	4.7500	3,530,000	3,518,814	3,788,940
INDONESIA GOVERNMENT INTE 144A	5.8750	1,950,000	1,942,176	2,222,672
INDONESIA GOVERNMENT INTE REGS	3.3750	500,000	487,402	502,050
INDONESIA GOVERNMENT INTE REGS	3.7500	200,000	199,435	205,439

	Coupon	Units	Cost	Market Value
INDONESIA GOVERNMENT INTE REGS	4.1250	530,000	528,394	546,473
INDONESIA GOVERNMENT INTE REGS	4.7500	1,375,000	1,476,243	1,475,862
INDONESIA GOVERNMENT INTE REGS	4.8750	5,065,000	5,235,443	5,439,851
INDONESIA TREASURY BOND	8.2500	34,990,000,000	2,571,607	2,764,551
INDONESIA TREASURY BOND	8.3750	300,791,000,000	24,086,121	24,350,246
PERUSAHAAN LISTRIK NEGARA REGS	5.5000	200,000	219,896	218,000
IRAQ				
IRAQ INTERNATIONAL BOND REGS	5.8000	2,605,000	1,954,384	2,311,047
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.9500	3,300,000	3,294,797	3,435,891
AERCAP IRELAND CAPITAL DAC / A	4.6250	1,450,000	1,450,013	1,541,018
ARDAGH PACKAGING FINANCE 144A	4.2500	1,015,000	1,015,005	1,041,898
ARDAGH PACKAGING FINANCE 144A	6.0000	430,000	431,218	445,050
BANK OF IRELAND MORTGAGE REGS	1.7500	1,655,000	2,298,409	1,951,530
ENDO DAC / ENDO FINANCE L 144A	5.8750	1,100,000	1,120,796	1,133,000
ENDO DAC / ENDO FINANCE L 144A	6.0000	5,200,000	4,803,076	4,313,225
FCA BANK SPA/IRELAND REGS	1.3750	655,000	705,677	764,751
FLY LEASING 8/12 TLB	0.0000	314,013	314,243	314,406
GE CAPITAL INTERNATIONAL FUNDI	2.3420	5,941,000	5,778,287	5,988,498
GE CAPITAL INTERNATIONAL FUNDI	3.3730	1,641,000	1,649,225	1,696,723
GE CAPITAL INTERNATIONAL FUNDI	4.4180	2,838,000	2,757,915	3,088,845
IRELAND GOVERNMENT BOND	4.5000	1,000,000	1,338,668	1,212,450
IRELAND GOVERNMENT BOND REGS	0.8000	1,780,000	1,978,617	2,105,214
IRELAND GOVERNMENT BOND REGS	1.7000	350,000	378,973	398,749
IRELAND GOVERNMENT BOND REGS	3.4000	200,000	281,001	273,016
NOVATEK OAO VIA NOVATEK F 144A	6.6040	200,000	200,461	221,458
SHIRE ACQUISITIONS INVESTMENTS	1.9000	2,900,000	2,898,243	2,886,535
SHIRE ACQUISITIONS INVESTMENTS	2.4000	6,495,000	6,489,014	6,419,262
VIMPEL COMMUNICATIONS VIA 144A	7.7480	150,000	156,060	170,076
VNESHECONOMBANK VIA VEB F 144A	6.9020	385,000	385,020	418,336
WILLIS TOWERS WATSON PLC	5.7500	724,000	756,129	798,728
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	4.2500	3,500,000	1,003,262	1,182,580
ITALY				
INTESA SANPAOLO SPA	3.8750	1,323,000	1,326,517	1,344,490
INTESA SANPAOLO SPA 144A	5.0170	1,000,000	980,457	1,014,157
INTESA SANPAOLO SPA 144A	5.7100	2,075,000	2,075,000	2,190,856
ITALY BUONI POLIENNALI DE 144A	1.6500	440,000	503,624	447,343
ITALY BUONI POLIENNALI DE 144A	2.7000	1,770,000	1,826,293	1,800,508
ITALY BUONI POLIENNALI DE 144A	3.5000	7,400,000	9,583,368	9,359,708
ITALY BUONI POLIENNALI DE 144A	4.7500	1,805,000	2,635,697	2,601,834
ITALY BUONI POLIENNALI DE REGS	4.0000	405,000	501,511	536,992
ITALY BUONI POLIENNALI DE REGS	4.5000	850,000	915,731	1,169,663
ITALY BUONI POLIENNALI DE REGS	2.1000	3,031,573	3,592,446	3,774,651
ITALY BUONI POLIENNALI DEL TES	0.7000	4,055,000	4,406,905	4,688,384
ITALY BUONI POLIENNALI DEL TES	1.2000	3,675,000	4,008,933	4,258,166
ITALY BUONI POLIENNALI DEL TES	1.5000	7,915,000	9,851,392	9,064,247
ITALY BUONI POLIENNALI DEL TES	3.7500	3,655,000	5,162,752	4,765,328
ITALY BUONI POLIENNALI DEL TES	4.0000	2,890,000	3,916,935	3,684,481
TELECOM ITALIA SPA/MILANO 144A	5.3030	2,035,000	2,055,963	2,182,538
TELECOM ITALIA SPA/MILANO REGS	7.3750	2,700,000	4,575,206	3,605,366
UNICREDIT SPA 144A	3.7500	495,000	502,128	506,951
JAMAICA				
JAMAICA GOVERNMENT INTERNATION	8.0000	1,350,000	1,536,977	1,593,000
JAPAN				
BANK OF TOKYO-MITSUBISHI 144A	2.7500	3,700,000	3,698,203	3,732,194
BANK OF TOKYO-MITSUBISHI 144A	3.7500	300,000	315,420	313,103
CCP_IRS R JP0006M P 1.00%	0.0334	1,268,800,000	21,689	-439,831
CCP_IRS R JPY-LIBOR-BBA 6M CM	0.0100	315,000,000	0	-163,372
CCP_IRS R JPY-LIBOR-BBA 6M CM	0.0271	1,330,000,000	0	-76,948
CCP_IRS R JPY-LIBOR-BBA 6M CM	0.0191	60,000,000	0	-98,493
NETSCOUT SYSTEMS INC	2.9500	2,600,000	2,643,369	2,642,175
MITSUBISHI UFJ FINANCIAL GROUP	2.9980	240,000	240,000	243,565
MITSUBISHI UFJ FINANCIAL GROUP	3.0818	1,100,000	1,100,000	1,148,208
MITSUBISHI UFJ FINANCIAL GROUP	2.2964	1,700,000	1,700,000	1,722,058
MITSUBISHI UFJ TRUST & BA 144A	2.6500	1,000,000	1,019,532	1,006,363
MIZUHO FINANCIAL GROUP IN 144A	2.6320	2,200,000	2,200,000	2,199,982
MIZUHO FINANCIAL GROUP INC	2.9530	295,000	295,000	297,540
NIPPON LIFE INSURANCE CO 144A	5.0000	700,000	700,000	745,500
SOFTBANK GROUP CORP 144A	4.5000	850,000	847,022	883,652
SUMITOMO MITSUI BANKING CORP	2.4500	785,000	785,568	791,774
SUMITOMO MITSUI BANKING CORP	2.6500	2,200,000	2,199,807	2,226,569
SUMITOMO MITSUI BANKING CORP	1.7620	250,000	250,000	249,653
SUMITOMO MITSUI FINANCIAL GROU	2.9340	700,000	700,000	711,125
SUMITOMO MITSUI FINANCIAL GROU	2.0580	1,800,000	1,782,426	1,769,679
SUMITOMO MITSUI FINANCIAL GROU	2.8460	400,000	400,000	404,419
SUMITOMO MITSUI FINANCIAL GROU	2.9010	1,000,000	1,000,000	1,030,083
SUMITOMO MITSUI TRUST BAN 144A	1.7325	400,000	400,000	400,032
JERSEY C I				
DELPHI AUTOMOTIVE PLC	3.1500	1,400,000	1,400,476	1,430,152
PETROFAC LTD 144A	3.4000	1,715,000	1,689,878	1,612,354
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	5.7500	1,615,000	1,607,580	1,605,310
JORDAN GOVERNMENT INTERNA 144A	6.1250	500,000	504,338	511,303
KAZAKHSTAN				

	Coupon	Units	Cost	Market Value
HALYK SAVINGS BANK OF KAZ 144A	7.2500	205,000	203,757	225,045
KAZAKHSTAN GOVERNMENT INT 144A	5.1250	950,000	945,005	1,032,128
KAZAKHSTAN GOVERNMENT INT 144A	6.5000	950,000	941,482	1,124,515
KENYA				
KENYA GOVERNMENT INTERNAT 144A	6.8750	3,150,000	3,251,301	3,220,875
KENYA GOVERNMENT INTERNAT REGS	6.8750	5,960,000	6,133,004	6,094,100
KUWAIT				
KUWAIT INTERNATIONAL GOVE 144A	3.5000	4,725,000	4,680,059	4,827,060
LUXEMBOURG				
ALLERGAN FUNDING SCS	1.2500	890,000	993,066	1,009,826
ALLERGAN FUNDING SCS	2.3500	4,100,000	4,099,520	4,117,118
ALLERGAN FUNDING SCS	2.4500	1,265,000	1,263,544	1,272,681
ALLERGAN FUNDING SCS	3.0000	425,000	424,988	434,018
ALLERGAN FUNDING SCS	3.4500	5,132,000	5,157,455	5,290,153
ALLERGAN FUNDING SCS	3.8500	263,000	260,877	274,359
ALLERGAN FUNDING SCS	4.5500	2,000,000	1,936,403	2,134,656
ALLERGAN FUNDING SCS	4.7500	260,000	262,715	280,662
ALTICE FINANCING SA 144A	6.5000	475,000	482,465	496,375
ALTICE FINANCING SA 144A	7.5000	260,000	260,093	288,600
ALTICE LUXEMBOURG SA 144A	7.7500	675,000	707,573	716,344
ARCELORMITTAL	6.1250	1,580,000	1,591,618	1,769,600
ARD FINANCE SA	7.1250	560,000	554,787	597,744
CAMELOT FINANCE SA 144A	7.8750	355,000	359,635	382,513
COVIDIEN INTERNATIONAL FINANCE	4.2000	1,100,000	1,099,010	1,166,416
CSN RESOURCES SA REGS	6.5000	700,000	525,397	518,000
DANA FINANCING LUXEMBOURG 144A	5.7500	2,750,000	2,776,655	2,846,250
ENDO PHARMACEUTICALS 4/17 TLB	0.0000	765,000	761,526	771,694
EUROPEAN FINANCIAL STABIL REGS	0.4000	3,375,000	3,543,116	3,764,478
FORMULA ONE 8/14 (USD)	0.0000	1,409,355	1,412,031	1,409,651
FORMULA ONE 8/14 (USD) COV-LIT	0.0000	181,500	180,427	182,473
GAZPROM NEFT OAO VIA GPN REGS	4.3750	1,200,000	1,064,134	1,218,744
GAZPROM OAO VIA GAZ CAPIT 144A	9.2500	1,500,000	1,624,424	1,665,390
GAZPROM OAO VIA GAZ CAPIT REGS	6.5100	300,000	311,597	330,946
GAZPROM OAO VIA GAZ CAPIT REGS	9.2500	1,200,000	1,221,340	1,332,312
INTELSAT JACKSON HOLDINGS 144A	8.0000	2,615,000	2,731,144	2,817,663
INTELSAT JACKSON HOLDINGS 144A	9.7500	1,800,000	1,794,750	1,797,750
JBS USA 1/17 TLB	0.0000	760,000	760,000	740,240
MALLINCKRODT INTERNATIONA 144A	4.8750	515,000	488,004	501,481
MALLINCKRODT INTERNATIONA 144A	5.7500	1,875,000	1,819,334	1,762,500
MEDTRONIC GLOBAL HOLDINGS SCA	1.7000	415,000	414,732	415,263
NIELSEN CO LUXEMBOURG SAR 144A	5.0000	505,000	505,001	517,625
PENTAIR FINANCE SA	2.9000	1,348,000	1,347,536	1,361,918
PROLOGIS INTERNATIONAL FU 144A	4.8750	5,300,000	5,283,955	5,517,258
QGOG CONSTELLATION SA 144A	6.2500	200,000	191,558	142,500
ROSNEFT FINANCE SA 144A	7.8750	800,000	809,505	828,232
SS&C TECHNOLOGIES 2/17 TLB2	0.0000	35,026	34,902	35,146
TYCO ELECTRONICS GROUP SA	2.3750	1,680,000	1,679,700	1,690,727
TYCO ELECTRONICS GROUP SA	3.7000	315,000	314,332	325,005
TYCO ELECTRONICS GROUP SA	6.5500	300,000	302,792	303,554
WIND ACQUISITION FINANCE 144A	4.7500	270,000	263,090	272,835
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.4180	3,315,000	908,260	760,128
MALAYSIA GOVERNMENT BOND	3.6590	1,779,000	421,537	414,792
MALAYSIA GOVERNMENT BOND	3.7950	31,300,000	7,318,356	7,273,618
MALAYSIA GOVERNMENT BOND	3.8000	9,500,000	2,447,102	2,197,691
MALAYSIA GOVERNMENT BOND	3.9000	10,000,000	2,226,460	2,316,143
MALAYSIA GOVERNMENT BOND	3.9550	3,880,000	1,037,763	899,198
MALAYSIA GOVERNMENT BOND	4.1810	7,700,000	2,087,898	1,819,244
MALAYSIA GOVERNMENT BOND	5.7340	4,385,000	1,396,944	1,066,528
MALAYSIA GOVERNMENT BOND	4.0480	1,625,000	421,589	383,494
MALAYSIA GOVERNMENT BOND	4.2540	9,400,000	2,283,798	2,121,109
MALAYSIA GOVERNMENT BOND	4.4980	5,100,000	1,324,874	1,194,052
MALAYSIA GOVERNMENT BOND	4.2400	960,000	214,319	225,008
MALAYSIA GOVERNMENT BOND	3.5800	7,874,000	1,737,435	1,840,784
MALAYSIA GOVERNMENT BOND	4.1270	2,075,000	473,395	464,027
MALAYSIA GOVERNMENT INVESTMENT	3.9900	3,800,000	863,161	875,958
MALAYSIA GOVERNMENT INVESTMENT	4.4440	2,000,000	568,339	476,983
MALAYSIA GOVERNMENT INVESTMENT	4.7860	15,725,000	4,089,583	3,740,119
MARSHALL ISLANDS				
OCEAN RIG 7/14 TLB	0.0000	287,625	285,948	236,333
MEXICO				
AMERICA MOVIL SAB DE CV	3.1250	750,000	752,392	764,407
AMERICA MOVIL SAB DE CV	5.0000	710,000	720,150	762,689
BANCO MERCANTIL DEL NORTE 144A	7.6250	400,000	400,000	413,920
BBVA BANCOMER SA/TEXAS 144A	6.5000	700,000	717,441	770,875
CCP IRS P MXN TIE 0BP R 5.840%	5.8400	36,600,000	5,580	-68,754
CCP IRS P TIE28D R 5.610% CME	5.6100	139,900,000	1,807	-313,830
CCP IRS P TIE28D 100BPS R 6.08	6.0800	19,600,000	0	-74,718
CCP IRS P TIE28D 43BPS R5.630%	5.6300	500,000	203	-1,177
CCP_IRS. P MXN-TIE-BANXICO 28	5.7375	54,800,000	0	-168,688
CCP_IRS. P MXN-TIE-BANXICO 28	5.7400	47,700,000	0	-146,434
CCP_IRS. P MXN-TIE-BANXICO 28	6.1900	50,100,000	10,092	-399,355
CCP_IRS. P MXN-TIE-BANXICO 28	6.7500	13,400,000	0	73
CCP_IRS. P MXN-TIE-BANXICO 28	5.9250	2,500,000	0	-6,848
CCP_IRS. P MXN-TIE-BANXICO 28	5.9350	2,500,000	0	-6,778

	Coupon	Units	Cost	Market Value
CCP_IRS. P MXN-TIIE-BANXICO 28	7.3800	1,800,000	0	1,668
CCP_IRS. P MXN-TIIE-BANXICO 28	7.7300	5,900,000	0	13,435
CEMEX SAB DE CV 144A	6.1250	200,000	199,999	215,500
COCA-COLA FEMSA SAB DE CV	4.6250	1,000,000	1,055,629	1,060,455
COMISION FEDERAL DE ELECT 144A	4.7500	200,000	199,755	205,750
COMISION FEDERAL DE ELECT 144A	6.1250	1,950,000	1,933,769	2,079,188
COMISION FEDERAL DE ELECT REGS	4.8750	300,000	311,855	319,125
COMISION FEDERAL DE ELECTRICID	7.3500	32,790,000	2,049,882	1,688,572
FERMACA ENTERPRISES S DE 144A	6.3750	1,055,056	1,054,969	1,124,953
GRUPO BIMBO SAB DE CV 144A	4.8750	595,000	584,824	595,347
GRUPO KUO SAB DE CV 144A	6.2500	600,000	620,725	624,000
GRUPO TELEVISA SAB	7.2500	2,000,000	167,145	86,863
MEXICAN BONOS	5.7500	90,000,000	4,222,680	4,641,976
MEXICAN BONOS	6.5000	393,000,000	21,060,729	21,623,129
MEXICAN BONOS	7.5000	89,780,000	4,187,484	5,220,308
MEXICAN BONOS	8.0000	9,397,300	752,796	538,535
MEXICAN BONOS	10.0000	151,560,100	13,351,892	10,443,768
MEXICAN UDIBONOS	2.5000	25,881,363	2,035,120	1,403,863
MEXICAN UDIBONOS	4.0000	101,069,371	6,550,137	5,786,317
MEXICHEM SAB DE CV 144A	4.8750	500,000	527,714	531,875
MEXICO GENERADORA DE ENER 144A	5.5000	1,297,017	1,298,472	1,337,549
MEXICO GOVERNMENT INTERNATIONA	3.6250	3,466,000	3,591,583	3,594,242
MEXICO GOVERNMENT INTERNATIONA	4.1250	1,775,000	1,780,128	1,845,113
MEXICO GOVERNMENT INTERNATIONA	4.1500	8,037,000	8,011,508	8,322,314
MEXICO GOVERNMENT INTERNATIONA	4.3500	200,000	199,472	187,840
MEXICO GOVERNMENT INTERNATIONA	4.6000	950,000	1,001,376	927,295
MEXICO GOVERNMENT INTERNATIONA	4.7500	1,495,000	1,531,409	1,496,495
MEXICO GOVERNMENT INTERNATIONA	5.7500	3,700,000	3,747,990	3,838,750
MEXICO GOVERNMENT INTERNATIONA	6.0500	422,000	491,614	497,454
MEXICO GOVERNMENT INTERNATIONA	6.7500	791,000	846,554	1,008,343
MINERA Y METALURGICA DEL 144A	2.8750	1,500,000	1,512,927	1,511,316
PETROLEOS MEXICANOS	3.5000	4,595,000	4,292,038	4,467,668
PETROLEOS MEXICANOS	4.8750	2,732,000	2,660,018	2,767,243
PETROLEOS MEXICANOS	5.5000	4,220,000	4,407,295	4,426,780
PETROLEOS MEXICANOS	5.6250	5,501,000	4,857,127	4,876,637
PETROLEOS MEXICANOS	6.3750	3,903,000	3,916,938	4,178,614
PETROLEOS MEXICANOS	6.6250	350,000	383,576	361,813
PETROLEOS MEXICANOS	6.7500	170,000	170,020	171,680
PETROLEOS MEXICANOS	6.8750	4,145,000	4,272,632	4,592,660
PETROLEOS MEXICANOS	7.4700	10,000,000	482,914	492,769
PETROLEOS MEXICANOS	8.0000	3,500,000	3,784,580	3,828,125
PETROLEOS MEXICANOS 144A	5.3750	1,225,000	1,218,739	1,289,619
PETROLEOS MEXICANOS 144A	6.5000	300,000	309,821	322,275
PETROLEOS MEXICANOS 144A	0.4044	120,150,000	6,488,163	6,006,255
RED DE CARRETERAS DE OCCI 144A	9.0000	7,860,000	637,501	417,362
MOROCCO				
MOROCCO GOVERNMENT INTERN REGS	4.2500	2,150,000	2,135,334	2,250,835
MOROCCO GOVERNMENT INTERN REGS	5.5000	1,350,000	1,240,032	1,496,475
NETHERLANDS				
ABN AMRO BANK NV 144A	4.7500	1,400,000	1,397,817	1,475,937
ABN AMRO BANK NV REGS	2.8750	1,275,000	1,508,797	1,540,464
ALCOA NEDERLAND HOLDING B 144A	6.7500	2,575,000	2,630,370	2,793,875
ALCOA NEDERLAND HOLDING B 144A	7.0000	490,000	489,918	537,775
ATOTECH 1/17 COV-LITE TLB1	0.0000	125,000	124,814	125,156
CONSTELLUM NV 144A	7.8750	430,000	430,002	460,100
COOPERATIEVE RABOBANK UA	3.9500	2,776,000	2,811,878	2,899,288
COOPERATIEVE RABOBANK UA	4.6250	500,000	517,103	538,818
COOPERATIEVE RABOBANK UA	5.2500	250,000	248,909	291,983
COOPERATIEVE RABOBANK UA REGS	4.6250	2,069,000	2,825,503	3,074,317
DEMETER INVESTMENTS BV FO REGS	5.7500	825,000	832,203	891,000
EMF-NL PRIME 2008 APRX A2 REGS	0.4690	1,468,316	1,407,884	1,561,986
ENEL FINANCE INTERNATIONAL NV	1.9660	800,000	886,388	966,572
EUROSAIL-NL 2007-2 NL2X A REGS	1.1690	905,503	1,024,104	1,051,395
FIAT CHRYSLER AUTOMOBILES NV	5.2500	2,300,000	2,267,031	2,340,250
GAS NATURAL FENOSA FINANC REGS	1.3750	700,000	729,784	791,528
ING BANK NV REGS	4.1250	3,750,000	3,822,702	3,831,608
ING GROEP NV	3.1500	1,560,000	1,557,132	1,589,713
ING GROEP NV	3.9500	495,000	499,113	514,722
INNOGY FINANCE BV REGS	3.0000	800,000	1,008,587	1,031,913
JACOBS DOUWE EGBERTS (JDE)	0.0000	285,000	285,000	285,892
KONINKLIJKE KPN NV REGS	0.6250	900,000	920,095	979,564
LEASEPLAN CORP NV 144A	3.0000	5,700,000	5,714,656	5,717,573
MAJAPAHIT HOLDING BV 144A	8.0000	1,000,000	1,050,408	1,111,300
MARFRIG HOLDINGS EUROPE B 144A	6.8750	750,000	750,000	767,813
MARFRIG HOLDINGS EUROPE B 144A	8.0000	2,750,000	2,819,202	2,791,800
MONDELEZ INTERNATIONAL HO 144A	2.0000	400,000	391,273	389,727
MONDELEZ INTERNATIONAL HO 144A	1.7818	6,260,000	6,260,000	6,285,240
MYLAN NV	3.9500	100,000	101,860	101,324
NETHERLANDS GOVERNMENT BO 144A	0.2500	953,000	1,002,602	1,078,136
NETHERLANDS GOVERNMENT BO 144A	1.2500	2,450,000	3,288,078	2,873,629
NETHERLANDS GOVERNMENT BO 144A	2.0000	2,005,000	2,585,964	2,576,868
NETHERLANDS GOVERNMENT BO 144A	3.7500	630,000	1,056,272	1,108,424
NETHERLANDS GOVERNMENT BO 144A	4.0000	470,000	703,766	815,835
NETHERLANDS GOVERNMENT BOND	0.2500	875,000	946,966	1,017,480
NN GROUP NV REGS	4.6250	500,000	587,141	629,221

	Coupon	Units	Cost	Market Value
NXP BV / NXP FUNDING LLC 144A	3.8750	1,400,000	1,400,028	1,457,750
NXP BV / NXP FUNDING LLC 144A	4.6250	1,700,000	1,751,176	1,827,500
PETROBRAS GLOBAL FINANCE BV	4.2500	625,000	659,787	726,744
PETROBRAS GLOBAL FINANCE BV	4.3750	4,968,000	4,419,756	4,684,824
PETROBRAS GLOBAL FINANCE BV	5.3750	1,600,000	1,506,268	1,626,720
PETROBRAS GLOBAL FINANCE BV	5.8750	200,000	215,772	251,602
PETROBRAS GLOBAL FINANCE BV	6.1250	9,460,000	9,460,000	9,757,990
PETROBRAS GLOBAL FINANCE BV	6.2500	205,000	202,177	208,895
PETROBRAS GLOBAL FINANCE BV	6.8500	2,385,000	1,540,222	2,112,037
PETROBRAS GLOBAL FINANCE BV	7.3750	2,970,000	3,264,135	3,142,260
PETROBRAS GLOBAL FINANCE BV	8.3750	4,494,000	4,521,871	5,030,494
PETROBRAS GLOBAL FINANCE BV	8.7500	5,000,000	5,484,570	5,750,000
SENSATA TECHNOLOGIES BV 144A	5.0000	145,000	146,687	151,641
SENSATA TECHNOLOGIES BV 144A	5.6250	230,000	232,864	246,675
SHELL INTERNATIONAL FINANCE BV	1.8750	800,000	796,598	790,190
SHELL INTERNATIONAL FINANCE BV	2.1250	4,750,000	4,749,338	4,776,002
SHELL INTERNATIONAL FINANCE BV	1.5781	6,320,000	6,320,000	6,348,459
SIEMENS FINANCIERINGSMAAT 144A	3.4000	900,000	908,729	919,751
SIEMENS FINANCIERINGSMAAT 144A	4.2000	1,195,000	1,190,778	1,265,798
TEVA PHARMACEUTICAL FINANCE NE	2.8000	2,700,000	2,523,807	2,626,142
VONOVIA FINANCE BV 144A	5.0000	2,900,000	2,977,143	3,069,401
VTR FINANCE BV 144A	6.8750	1,515,000	1,522,475	1,605,900
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BO REGS	2.7500	1,268,000	933,493	919,727
NEW ZEALAND GOVERNMENT BO REGS	6.0000	25,623,000	20,538,766	21,242,380
NIGERIA				
NIGERIA GOVERNMENT BOND	12.4000	335,165,000	669,884	839,430
NIGERIA GOVERNMENT BOND	16.3900	700,000,000	1,939,966	2,242,224
NIGERIA GOVERNMENT INTERN REGS	6.3750	625,000	625,759	642,969
NIGERIA GOVERNMENT INTERN REGS	6.7500	605,000	625,146	641,348
NORWAY				
KOMMUNALBANKEN AS 144A	1.0000	2,376,000	2,373,719	2,369,744
NORWAY GOVERNMENT BOND 144A	2.0000	6,245,000	767,953	777,679
STATOIL ASA	2.7500	425,000	423,252	431,148
STATOIL ASA	2.9000	1,200,000	1,199,849	1,228,850
PAKISTAN				
PAKISTAN GOVERNMENT INTER 144A	8.2500	245,000	247,292	280,509
PAKISTAN GOVERNMENT INTER REGS	8.2500	3,650,000	3,879,320	4,166,384
THIRD PAKISTAN INTERNATIO 144A	5.5000	2,835,000	2,837,477	2,948,967
PANAMA				
ENA NORTE TRUST 144A	4.9500	581,950	581,979	596,674
PANAMA GOVERNMENT INTERNATIONA	4.5000	1,440,000	1,436,537	1,458,000
PANAMA GOVERNMENT INTERNATIONA	6.7000	150,000	179,400	193,125
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	4.7000	595,000	595,000	610,619
PARAGUAY GOVERNMENT INTER 144A	5.0000	1,775,000	1,774,996	1,874,844
PARAGUAY GOVERNMENT INTER REGS	5.0000	1,200,000	1,243,674	1,267,500
PERU				
BBVA BANCO CONTINENTAL SA 144A	3.2500	1,055,000	1,054,006	1,067,133
PERUVIAN GOVERNMENT INTER 144A	1.7565	7,760,000	2,476,241	2,491,615
PERUVIAN GOVERNMENT INTER 144A	2.1263	3,700,000	1,233,653	1,247,930
PERUVIAN GOVERNMENT INTER 144A	2.1418	6,475,000	2,068,180	2,207,721
PERUVIAN GOVERNMENT INTERNATIO	2.7500	1,180,000	1,304,889	1,468,617
PERUVIAN GOVERNMENT INTERNATIO	6.5500	300,000	387,394	394,350
PERUVIAN GOVERNMENT INTERNATIO	8.7500	274,000	314,285	419,905
TRANSPORTADORA DE GAS DEL 144A	4.2500	600,000	600,000	622,500
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	3.7000	630,000	630,015	634,913
PHILIPPINE GOVERNMENT INTERNAT	4.2000	3,500,000	3,912,406	3,834,317
PHILIPPINE GOVERNMENT INTERNAT	7.7500	683,000	930,698	985,176
PHILIPPINE GOVERNMENT INTERNAT	9.5000	720,000	1,127,463	1,153,891
PHILIPPINE GOVERNMENT INTERNAT	0.1236	25,000,000	606,857	560,444
PHILIPPINE GOVERNMENT INTERNAT	0.0771	72,000,000	1,556,068	1,416,171
POLAND				
REPUBLIC OF POLAND GOVERN REGS	1.5000	1,600,000	1,778,626	1,916,354
REPUBLIC OF POLAND GOVERNMENT	2.5000	31,050,000	7,845,166	7,910,913
REPUBLIC OF POLAND GOVERNMENT	3.2500	5,370,000	2,273,825	2,317,624
REPUBLIC OF POLAND GOVERNMENT	4.0000	5,500,000	1,485,667	1,577,637
REPUBLIC OF POLAND GOVERNMENT	5.7500	58,405,000	17,172,975	18,057,151
PORTUGAL				
NOVO BANCO SA	5.0000	900,000	1,188,385	836,595
NOVO BANCO SA REGS	5.0000	500,000	661,300	464,775
QATAR				
QATAR GOVERNMENT INTERNAT 144A	5.2500	100,000	100,434	106,193
QATAR GOVERNMENT INTERNAT REGS	3.2500	725,000	711,418	704,706
QATARI DIAR FINANCE CO 144A	5.0000	900,000	899,891	950,008
RAS LAFFAN LIQUEFIED NATU REGS	5.2980	904,560	890,156	936,039
ROMANIA				
ROMANIA GOVERNMENT BOND	3.2500	5,500,000	1,379,921	1,417,804
ROMANIAN GOVERNMENT INTER REGS	2.8750	650,000	708,092	764,369
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.2000	267,200,000	8,674,172	4,464,773
RUSSIAN FEDERAL BOND - OFZ	6.8000	26,575,000	456,261	438,203
RUSSIAN FEDERAL BOND - OFZ	7.0000	767,000,000	11,457,538	12,485,528
RUSSIAN FEDERAL BOND - OFZ	7.5000	521,000,000	7,699,775	8,680,586

	Coupon	Units	Cost	Market Value
RUSSIAN FEDERAL BOND - OFZ	7.6000	84,920,000	1,495,058	1,422,050
RUSSIAN FEDERAL BOND - OFZ	8.5000	19,175,000	360,694	343,181
RUSSIAN FEDERAL BOND - OFZ	8.1500	49,125,000	912,848	862,337
SAUDI ARABIA				
SAUDI GOVERNMENT INTERNAT 144A	2.3750	650,000	644,376	639,600
SAUDI GOVERNMENT INTERNAT 144A	3.2500	3,900,000	3,851,465	3,867,006
SINGAPORE				
FLEX LTD	4.7500	810,000	804,734	860,367
FLEX LTD	5.0000	325,000	349,544	355,347
SINGAPORE GOVERNMENT BOND	2.7500	620,000	482,357	479,798
SINGAPORE GOVERNMENT BOND	3.5000	575,000	446,764	468,503
TEMASEK FINANCIAL I LTD REGS	2.3750	1,250,000	1,239,651	1,234,779
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	405,000	601,186	554,124
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250	170,000	207,364	221,717
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	4.3000	750,000	704,864	700,602
REPUBLIC OF SOUTH AFRICA GOVER	4.6650	2,000,000	2,063,301	2,024,632
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	326,295,000	21,900,401	17,379,987
REPUBLIC OF SOUTH AFRICA GOVER	6.7500	8,250,000	585,540	609,124
REPUBLIC OF SOUTH AFRICA GOVER	7.7500	43,925,000	4,034,812	3,289,053
REPUBLIC OF SOUTH AFRICA GOVER	8.2500	265,000	18,973	20,241
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	113,000,000	7,260,586	7,688,571
REPUBLIC OF SOUTH AFRICA GOVER	10.5000	93,700,000	7,692,269	7,932,230
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	4.0000	1,100,000	1,078,260	1,153,962
KOREA HYDRO & NUCLEAR POW 144A	2.8750	2,000,000	1,996,849	2,015,924
KOREA INTERNATIONAL BOND	7.1250	1,020,000	1,117,543	1,110,372
KOREA TREASURY BOND	1.5000	516,270,000	438,479	423,742
KOREA TREASURY BOND	2.0000	1,080,890,000	907,708	951,169
KOREA TREASURY BOND	2.7500	2,425,820,000	2,336,456	2,191,892
KOREA TREASURY BOND	3.0000	1,125,440,000	1,077,416	1,041,263
KOREA TREASURY BOND	3.2500	4,177,240,000	3,534,571	3,723,914
KOREA TREASURY BOND	3.7500	1,606,050,000	1,716,746	1,679,820
KOREA TREASURY BOND	4.0000	848,370,000	832,593	898,220
KOREA TREASURY BOND	4.2500	1,831,380,000	1,658,397	1,744,919
KOREA TREASURY BOND	5.5000	482,090,000	582,245	551,571
SPAIN				
BANCO SANTANDER SA	3.5000	600,000	598,170	614,086
BANCO SANTANDER SA	4.2500	400,000	396,496	415,136
CAIXABANK SA REGS	3.5000	1,600,000	1,919,689	1,905,697
SAM FINANCE 11/13 (USD)	0.0000	322,229	321,430	322,835
SPAIN GOVERNMENT BOND	0.7500	2,534,000	2,772,897	2,969,486
SPAIN GOVERNMENT BOND	1.1500	3,676,000	4,277,979	4,355,228
SPAIN GOVERNMENT BOND	6.0000	873,000	1,338,817	1,438,886
SPAIN GOVERNMENT BOND	0.4000	1,355,000	1,444,103	1,551,272
SPAIN GOVERNMENT BOND 144A	2.1500	3,700,000	4,436,536	4,513,918
SPAIN GOVERNMENT BOND 144A	2.7500	391,000	512,258	500,540
SPAIN GOVERNMENT BOND 144A	2.9000	575,000	660,187	662,597
SPAIN GOVERNMENT BOND 144A	4.2000	1,228,000	1,755,343	1,785,759
SPAIN GOVERNMENT BOND 144A	4.7000	545,000	611,150	848,729
SPAIN GOVERNMENT BOND 144A	1.3000	5,721,000	5,929,267	6,461,075
TELEFONICA EMISIONES SAU	3.1920	2,500,000	2,527,944	2,526,430
TELEFONICA EMISIONES SAU	4.1030	4,315,000	4,328,237	4,458,025
TELEFONICA EMISIONES SAU REGS	3.9610	2,100,000	2,493,860	2,712,034
TELEFONICA EMISIONES SAU REGS	1.5280	1,200,000	1,298,401	1,388,834
SRI LANKA				
SRI LANKA GOVERNMENT INTE 144A	6.2000	1,100,000	1,117,004	1,098,249
SRI LANKA GOVERNMENT INTE REGS	5.7500	450,000	464,923	465,861
SRI LANKA GOVERNMENT INTE REGS	5.8750	450,000	465,210	465,954
SRI LANKA GOVERNMENT INTE REGS	6.0000	2,850,000	2,938,683	2,953,532
SRI LANKA GOVERNMENT INTE REGS	6.1250	620,000	635,015	632,728
SRI LANKA GOVERNMENT INTE REGS	6.8500	225,000	229,625	237,084
SRI LANKA GOVERNMENT INTE REGS	6.8250	4,505,000	4,614,135	4,745,680
SUPRANATIONAL GEOGRAPHIC FOCUS				
ASIAN DEVELOPMENT BANK	0.0963	320,000,000	4,992,354	5,059,042
EUROPEAN INVESTMENT BANK	1.6250	1,275,000	1,272,265	1,267,841
EUROPEAN INVESTMENT BANK	2.3750	785,000	776,584	775,611
EUROPEAN INVESTMENT BANK	0.1250	3,050,000	3,199,527	3,415,609
SWEDEN				
NORDEA BANK AB 144A	6.1250	3,600,000	3,581,396	3,762,000
NORDEA BANK AB 144A	2.2500	1,200,000	1,197,106	1,192,229
SKANDINAVISKA ENSKILDA BA 144A	1.8064	1,425,000	1,425,840	1,430,257
SVENSKA HANDELSBANKEN AB	1.5000	1,200,000	1,197,741	1,188,007
SWEDEN GOVERNMENT BOND	1.0000	11,840,000	1,361,513	1,448,445
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5000	3,950,000	4,268,648	4,439,010
CREDIT SUISSE AG REGS	6.5000	950,000	1,028,109	1,067,610
CREDIT SUISSE AG/NEW YORK NY	3.0000	1,525,000	1,522,376	1,554,039
CREDIT SUISSE AG/NEW YORK NY	3.6250	2,900,000	2,887,654	2,995,706
CREDIT SUISSE AG/NEW YORK NY	4.3750	100,000	106,060	106,139
CREDIT SUISSE GROUP AG 144A	3.5740	400,000	394,027	409,894
CREDIT SUISSE GROUP AG 144A	4.2820	750,000	769,822	775,261
SWISS CONFEDERATION GOVER REGS	1.5000	710,000	874,871	937,201

	Coupon	Units	Cost	Market Value
SWISS CONFEDERATION GOVER REGS	2.0000	2,250,000	2,516,955	2,639,195
SWISS CONFEDERATION GOVER REGS	3.2500	420,000	584,963	581,724
UBS AG REGS	4.7500	3,050,000	3,095,776	3,110,140
UBS AG REGS	5.1250	4,000,000	4,020,510	4,225,800
UBS AG/LONDON 144A	2.2000	3,400,000	3,397,802	3,402,397
UBS AG/STAMFORD CT	1.8000	1,700,000	1,703,471	1,702,732
UBS AG/STAMFORD CT	2.3750	3,500,000	3,500,581	3,531,861
UBS AG/STAMFORD CT	7.6250	2,950,000	3,179,841	3,463,300
UBS AG/STAMFORD CT	1.9956	250,000	250,000	251,128
UBS GROUP FUNDING SWITZER 144A	2.9500	1,410,000	1,408,401	1,440,409
UBS GROUP FUNDING SWITZER 144A	4.1250	400,000	399,363	419,294
UBS GROUP FUNDING SWITZER 144A	3.4910	1,440,000	1,439,926	1,473,268
UBS GROUP FUNDING SWITZER 144A	4.2530	400,000	422,006	417,892
UBS GROUP FUNDING SWITZER 144A	2.4064	2,600,000	2,600,084	2,639,343
UBS GROUP FUNDING SWITZER REGS	1.5000	1,350,000	1,440,705	1,576,047
THAILAND				
THAILAND GOVERNMENT BOND	2.1250	33,438,000	960,506	946,707
THAILAND GOVERNMENT BOND	2.5500	100,000,000	2,925,028	3,021,233
THAILAND GOVERNMENT BOND	3.6500	56,345,000	1,809,534	1,780,870
THAILAND GOVERNMENT BOND	3.8500	174,061,000	5,624,275	5,650,306
THAILAND GOVERNMENT BOND	4.6750	8,250,000	265,783	297,814
THAILAND GOVERNMENT BOND	4.8750	36,175,000	1,251,318	1,285,589
THAILAND GOVERNMENT BOND	5.1250	40,425,000	1,295,192	1,219,425
TURKEY				
EXPORT CREDIT BANK OF TUR 144A	5.3750	1,895,000	1,888,882	1,953,745
TURKEY GOVERNMENT BOND	7.1000	14,250,000	5,269,659	3,483,059
TURKEY GOVERNMENT BOND	8.0000	7,250,000	2,279,713	1,813,761
TURKEY GOVERNMENT BOND	8.5000	5,125,000	1,399,237	1,342,884
TURKEY GOVERNMENT BOND	8.8000	1,400,000	654,012	370,314
TURKEY GOVERNMENT BOND	9.0000	14,343,000	4,399,388	3,827,460
TURKEY GOVERNMENT BOND	9.5000	1,575,000	800,054	431,247
TURKEY GOVERNMENT BOND	10.5000	2,025,000	719,506	572,913
TURKEY GOVERNMENT BOND	11.0000	9,500,000	2,594,539	2,748,151
TURKEY GOVERNMENT BOND	9.2000	19,500,000	5,084,581	5,294,957
TURKEY GOVERNMENT BOND	2.0000	13,575,507	4,910,966	3,686,242
TURKEY GOVERNMENT BOND	3.5000	3,781,044	1,628,683	1,086,263
TURKEY GOVERNMENT INTERNATIONA	4.2500	800,000	761,784	759,312
TURKEY GOVERNMENT INTERNATIONA	4.8750	3,150,000	3,132,443	3,104,842
TURKEY GOVERNMENT INTERNATIONA	5.6250	3,700,000	3,897,585	3,922,000
TURKEY GOVERNMENT INTERNATIONA	6.8750	1,850,000	1,729,406	2,079,770
UNITED ARAB EMIRATES				
DP WORLD LTD 144A	6.8500	750,000	865,216	881,354
FIRST GULF BANK PJSC REGS	3.2500	2,900,000	2,940,925	2,936,250
UNITED KINGDOM				
ANGLO AMERICAN CAPITAL PL 144A	4.8750	200,000	168,465	208,000
ANGLO AMERICAN CAPITAL PL 144A	9.3750	100,000	105,098	111,875
AON PLC	2.8000	1,068,000	1,058,554	1,064,504
AON PLC	4.7500	1,115,000	1,136,823	1,206,432
ASTRAZENECA PLC	1.9500	1,185,000	1,190,131	1,188,072
BARCLAYS BANK PLC	7.6250	3,600,000	7,766,135	4,117,500
BARCLAYS BANK PLC	7.7500	3,400,000	3,670,013	3,536,000
BARCLAYS BANK PLC 144A	10.1790	6,990,000	8,585,657	8,754,758
BARCLAYS PLC	3.2500	700,000	706,474	711,878
BARCLAYS PLC	3.6500	795,000	792,992	791,048
BARCLAYS PLC	5.2000	775,000	774,944	815,225
BARCLAYS PLC	3.6840	1,535,000	1,535,000	1,574,999
BARCLAYS PLC	4.8360	355,000	355,000	362,913
BARCLAYS PLC	2.9291	2,800,000	2,800,000	2,856,098
BP CAPITAL MARKETS PLC	2.7500	910,000	910,247	906,172
BP CAPITAL MARKETS PLC	3.0620	925,000	925,000	945,506
BP CAPITAL MARKETS PLC	3.1190	455,000	456,395	450,964
BP CAPITAL MARKETS PLC	3.5610	300,000	300,011	314,010
BP CAPITAL MARKETS PLC	3.9940	2,055,000	2,127,047	2,180,828
BP CAPITAL MARKETS PLC	2.1120	480,000	480,019	475,748
BP CAPITAL MARKETS PLC	3.0170	600,000	578,951	583,745
BP CAPITAL MARKETS PLC	3.5880	1,235,000	1,234,963	1,253,090
BRITISH TELECOMMUNICATIONS PLC	2.3500	2,675,000	2,680,280	2,689,793
CCP_IRS_P_GB0003M_R_1.47%	0.0000	4,200,000	27,933	22,878
CCP_IRS_P_GBP-LIBOR-BBA_6M_CM	1.0000	14,400,000	94,719	-26,810
CCP_IRS_R_GBP-LIBOR-BBA_6M_CM	0.0100	22,000,000	0	-354,259
CCP_IRS_R_GBP-LIBOR-BBA_6M_CM	0.4965	700,000	0	-27,702
ENSCO PLC	5.7500	4,350,000	4,239,875	2,849,250
GREAT HALL MORTGAGE 2X AC REGS	1.3974	281,497	281,175	272,233
HSBC HOLDINGS PLC	2.6500	3,000,000	2,984,319	2,993,082
HSBC HOLDINGS PLC	3.4000	860,000	858,521	883,905
HSBC HOLDINGS PLC	3.6000	3,200,000	3,198,984	3,306,915
HSBC HOLDINGS PLC	3.9000	2,530,000	2,542,824	2,611,471
HSBC HOLDINGS PLC	4.3000	405,000	410,061	429,297
HSBC HOLDINGS PLC	4.3750	200,000	199,984	207,524
HSBC HOLDINGS PLC	5.1000	2,400,000	2,623,952	2,609,287
HSBC HOLDINGS PLC	5.2500	300,000	338,094	343,721
HSBC HOLDINGS PLC	6.5000	500,000	624,217	644,039
HSBC HOLDINGS PLC	7.6250	1,000,000	974,397	1,342,123
HSBC HOLDINGS PLC	4.0410	800,000	800,000	828,622
HSBC HOLDINGS PLC	3.4590	2,300,000	2,300,000	2,423,979

	Coupon	Units	Cost	Market Value
HSBC HOLDINGS PLC REGS	0.8750	1,175,000	1,214,899	1,324,469
INMARSAT FINANCE PLC 144A	6.5000	1,035,000	1,052,390	1,104,863
IRS P GBP LIB 6M 1.55%	0.0000	3,500,000	23,676	14,761
LLOYDS BANK PLC REGS	1.0000	1,230,000	1,396,112	1,443,209
LLOYDS BANK PLC REGS	7.5000	300,000	481,067	529,912
LLOYDS BANKING GROUP PLC	3.7500	600,000	600,234	602,378
PEARSON FUNDING FIVE PLC 144A	3.2500	400,000	389,257	388,046
PEARSON FUNDING FOUR PLC 144A	3.7500	2,000,000	1,964,823	2,008,252
RECKITT BENCKISER TREASUR 144A	2.3750	3,630,000	3,626,597	3,606,296
RECKITT BENCKISER TREASUR 144A	3.0000	3,600,000	3,589,213	3,552,390
RIO TINTO FINANCE USA PLC	4.1250	125,000	109,853	128,988
ROYAL BANK OF SCOTLAND GROUP P	3.8750	6,825,000	6,767,226	6,969,069
ROYAL BANK OF SCOTLAND GROUP P	4.8000	2,400,000	2,455,340	2,549,909
ROYAL BANK OF SCOTLAND GROUP P	7.6480	500,000	595,108	616,250
ROYAL BANK OF SCOTLAND GROUP P	3.4980	1,935,000	1,935,000	1,947,548
SANTANDER UK GROUP HOLDIN 144A	4.7500	1,985,000	1,883,577	2,056,170
SANTANDER UK GROUP HOLDIN REGS	7.3750	300,000	386,184	409,169
SANTANDER UK GROUP HOLDINGS PL	2.8750	1,732,000	1,730,111	1,735,982
SANTANDER UK GROUP HOLDINGS PL	3.1250	1,400,000	1,409,464	1,421,246
SANTANDER UK PLC	2.3500	1,650,000	1,647,006	1,660,317
SANTANDER UK PLC 144A	5.0000	700,000	729,184	750,413
SKY PLC REGS	1.5000	890,000	965,683	1,050,735
SSE PLC REGS	5.6250	250,000	369,213	288,802
STANDARD CHARTERED PLC 144A	1.7000	4,110,000	4,104,897	4,103,013
TESCO PLC	6.1250	600,000	917,076	892,952
TESCO PROPERTY FINANCE 3 REGS	5.7440	488,698	700,474	701,056
TRINITY ACQUISITION PLC	3.5000	385,000	384,612	394,251
TULLOW OIL PLC 144A	6.0000	270,000	262,273	256,500
TULLOW OIL PLC 144A	6.2500	500,000	500,008	455,625
UNITED KINGDOM GILT REGS	2.5000	1,625,000	2,699,739	2,664,311
UNITED KINGDOM GILT REGS	3.5000	3,858,000	6,883,710	6,723,426
UNITED KINGDOM GILT REGS	3.7500	1,615,000	3,008,083	3,164,307
UNITED KINGDOM GILT REGS	4.2500	2,565,000	4,823,107	4,632,338
UNITED KINGDOM GILT REGS	4.5000	1,345,000	2,651,810	2,670,162
UNITED KINGDOM GILT REGS	2.0000	1,440,000	2,231,811	2,008,624
UNITED KINGDOM GILT REGS	4.2500	1,390,000	2,437,225	2,332,036
UNITED KINGDOM GILT REGS	4.7500	2,040,000	3,744,555	3,692,376
UNITED KINGDOM GILT REGS	0.5000	4,095,000	4,992,841	5,268,237
UNITED KINGDOM GILT REGS	1.2500	2,860,000	3,835,129	3,751,073
UNITED KINGDOM GILT REGS	1.7500	4,870,000	6,400,217	6,507,281
URUGUAY				
URUGUAY GOVERNMENT INTERN 144A	0.3467	65,065,000	2,298,914	2,343,969
URUGUAY GOVERNMENT INTERNATION	4.3750	700,000	694,643	743,750
URUGUAY GOVERNMENT INTERNATION	5.1000	500,000	521,188	509,000
URUGUAY GOVERNMENT INTERNATION	0.1492	20,498,351	897,811	1,739,256
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	8.2500	570,000	226,683	245,100
VENEZUELA GOVERNMENT INTE REGS	11.9500	540,000	230,745	272,700
VENEZUELA GOVERNMENT INTERNATI	9.2500	850,000	374,663	420,750
ZAMBIA				
ZAMBIA GOVERNMENT BOND	11.0000	26,740,000	2,229,285	2,245,713
ZAMBIA GOVERNMENT BOND	14.0000	6,750,000	465,593	473,148
ZAMBIA GOVERNMENT BOND	13.0000	6,750,000	519,573	595,926
ZAMBIA GOVERNMENT INTERNA 144A	8.5000	1,400,000	1,426,855	1,459,590
ZAMBIA GOVERNMENT INTERNA 144A	8.9700	2,160,000	2,106,453	2,300,832
ZAMBIA GOVERNMENT INTERNA REGS	5.3750	1,155,000	1,106,600	1,081,646
ZAMBIA GOVERNMENT INTERNA REGS	8.5000	530,000	582,450	552,559
Total of International Fixed Income Securities			1,687,526,630	1,690,804,998

Futures Contracts & Derivatives

				0.00%
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	143	0	-235,703
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000	7	0	-3,267
CANADA 10YR BOND FUTURE (MSE)	0.0000	5	0	-6,591
EURO BUXL 30 YR BOND FUT (EUX)	0.0000	39	0	-240,423
EURO-BOBL FUTURE (EUX)	0.0000	57	0	-66,031
EURO-BTP FUTURE (EUX)	0.0000	-155	0	-313,992
EURO-BUND FUTURE (EUX)	0.0000	-292	0	808,030
EURO-OAT FUTURE (EUX)	0.0000	36	0	-95,430
EURO-SCHATZ FUTURE (EUX)	0.0000	-2	0	182
3MO EURO EURIBOR FUTURE (ICF)	0.0000	-272	0	1,878
LONG GILT FUTURE (ICF)	0.0000	11	0	-5,634
90DAY EUROSOLLAR FUTURE (CME)	0.0000	-777	0	-369,020
90DAY EUROSOLLAR FUTURE MAR 18	0.0000	0	-9,050	26,556
US 10 YR TREAS NTS FUT SEP 17	0.0000	274	150,358	222,625
US 10 YR TREAS NTS FUTURE(CBT)	0.0000	-595	0	435,736
US 10YR ULTRA FUTURE (CBT)	0.0000	-70	0	1,641
US 2YR TREAS NTS FUT (CBT)	0.0000	319	0	-73,490
US 5YR TREAS NTS FUTURE (CBT)	0.0000	71	0	-74,584
US TREAS BD FUTURE (CBT)	0.0000	100	0	101,806
US ULTRA BOND (CBT)	0.0000	28	0	-309,484
Total Futures Contracts & Derivatives				-195,195

	Coupon	Units	Cost	Market Value
Credit Default Swaps				0.00%
CDS SP UL TOSHIBA CORPORATION	1.0000	340,000,000	0	-76,864
CDS SP UL ARGENTINE REPUBLIC	5.0000	4,100,000	385,058	315,969
CDS SP UL FEDERATIVE REPUBLIC	1.0000	300,000	0	-19,088
CDS SP UL GAZPRU	1.0000	150,000	0	-1,619
CDS SP UL IMEX	1.0000	800,000	0	7,927
CDS SP UL KINGDOM OF SPAIN	1.0000	5,250,000	69,379	90,674
CDS SP UL PEOPLE'S REPUBLIC O	1.0000	7,300,000	0	130,359
CDS SP UL PETBRA	1.0000	600,000	0	-7,210
CDS SP UL PETROLEO BRASILEIRO	1.0000	2,200,000	0	-13,467
CDS SP UL PETROLEOS MEXICANOS	1.0000	5,500,000	0	-72,128
CDS SP UL REPUBLIC OF ITALY	1.0000	48,400,000	139,287	576,292
CDS SP UL SPRINGLEAF FINANCE	5.0000	100,000	0	9,668
CDS SP UL UNITED MEXICAN STAT	1.0000	13,600,000	0	138,970
CDS_SP UL FEDERATIVE REPUBLIC	1.0000	200,000	0	-12,725
CDS_SP_UL FEDERATIVE REPUBLIC	1.0000	200,000	0	-12,725
CDX SP UL CMBX.NA.AAA.10	0.5000	1,000,000	0	-23,189
CDX SP UL CMBX.NA.AAA.10_1	0.5000	100,000	0	-2,319
CDX SP UL CMBX.NA.AAA.8_1	0.5000	2,800,000	0	-18,361
CDX SP UL CMBX.NA.AAA.9_1	0.5000	900,000	0	-12,710
CDX SP UL CMBX.NA.BB_6	5.0000	1,300,000	0	-240,519
CDX SP UL CMBX.NA.BBB.9_1	3.0000	1,800,000	0	-216,210
CDX SP UL CMBX.NA.BBB_7	3.0000	3,250,000	0	-292,577
Total Credit Default Swaps			593,723	248,148

				0.82%
Convertible Securities				
WEATHERFORD INTERNATIONAL LTD	5.8750	210,000	244,650	212,494
CANADIAN SOLAR INC	4.2500	300,000	297,515	291,938
ASM PACIFIC TECHNOLOGY LT REGS	2.0000	2,000,000	267,049	308,463
ALLERGAN PLC	0.0000	814	796,059	704,110
TEVA PHARMACEUTICAL INDUSTRIES	0.0000	460	284,330	271,354
ENSCO JERSEY FINANCE LTD 144A	3.0000	504,000	506,829	388,710
SCORPIO TANKERS INC 144A	2.3750	270,000	243,052	241,313
CEMEX SAB DE CV	3.7500	430,000	579,664	513,313
NXP SEMICONDUCTORS NV	1.0000	200,000	222,853	238,500
YANDEX NV	1.1250	249,000	246,079	241,063
NH HOTEL GROUP SA REGS	4.0000	100,000	100,533	136,296
ACETO CORP	2.0000	350,000	349,998	321,563
AIR LEASE CORP	3.8750	60,000	75,375	82,800
AKAMAI TECHNOLOGIES INC	0.0000	380,000	378,234	371,925
ALBANY MOLECULAR RESEARCH INC	2.2500	125,000	125,000	177,969
ALLSCRIPTS HEALTHCARE SOLUTION	1.2500	965,000	991,138	978,269
ANTHEM INC	0.0000	5,550	282,090	293,151
BANK OF AMERICA CORP	0.0000	60	57,602	75,719
BECTON DICKINSON AND CO	0.0000	2,750	137,500	150,645
BLACKHAWK NETWORK HOLDING 144A	1.5000	854,000	880,964	952,210
BOTTOMLINE TECHNOLOGIES DE INC	1.5000	230,000	255,328	232,013
BROADSOFT INC	1.0000	170,000	189,206	211,863
BROADSOFT INC	1.5000	580,000	617,644	676,425
CALATLANTIC GROUP INC	0.2500	135,000	130,865	127,744
CALATLANTIC GROUP INC	1.2500	75,000	84,008	75,000
CALATLANTIC GROUP INC	1.6250	52,000	58,925	61,555
CARDTRONICS INC	1.0000	965,000	1,006,223	924,591
CARRIAGE SERVICES INC	2.7500	180,000	181,185	233,438
CHART INDUSTRIES INC	2.0000	186,000	202,903	184,373
CIENA CORP 144A	3.7500	361,000	450,667	485,996
CITRIX SYSTEMS INC	0.5000	725,000	862,304	870,453
COBALT INTERNATIONAL ENERGY IN	2.6250	775,000	759,896	201,500
COBALT INTERNATIONAL ENERGY IN	3.1250	190,000	182,063	38,000
CORNERSTONE ONDEMAND INC	1.5000	200,000	236,231	200,750
DANAHER CORP	0.0000	70,000	86,288	225,663
DISH NETWORK CORP 144A	3.3750	1,406,000	1,580,913	1,704,775
DOMINION ENERGY INC	0.0000	1,900	95,000	95,475
DYNEGY INC	0.0000	6,100	320,099	320,887
ECHO GLOBAL LOGISTICS INC	2.5000	177,000	181,375	169,478
ENCORE CAPITAL GROUP INC	3.0000	150,000	150,000	160,125
ENVESTNET INC	1.7500	355,000	359,400	349,009
ENVISION HEALTHCARE CORP	0.0000	900	93,100	102,087
FIDELITY NATIONAL FINANCIAL IN	4.2500	120,000	133,627	301,725
FOREST CITY REALTY TRUST INC	4.2500	250,000	258,134	292,344
GREENBRIER COS INC/THE 144A	2.8750	450,000	463,795	482,344
HEARTWARE INTERNATIONAL INC	3.5000	265,000	301,360	266,723
HERCULES CAPITAL INC 144A	4.3750	525,000	538,549	536,813
HESS CORP	0.0000	3,950	206,808	219,699
HOLOGIC INC	2.0000	170,000	243,100	249,050
HUBSPOT INC 144A	0.2500	490,000	490,483	474,994
HURON CONSULTING GROUP INC	1.2500	647,000	633,749	619,907
ILLUMINA INC	0.5000	734,000	827,912	780,793
INCYTE CORP	1.2500	185,000	220,058	458,800
INTEGRATED DEVICE TECHNOLOGY I	0.8750	515,000	513,000	545,256
INTEL CORP	2.9500	150,000	166,500	196,031

	Coupon	Units	Cost	Market Value
INTEL CORP	3.2500	851,000	1,140,129	1,406,278
IONIS PHARMACEUTICALS INC	1.0000	675,000	660,602	715,922
IRONWOOD PHARMACEUTICALS INC	2.2500	80,000	80,605	107,050
J2 GLOBAL INC	3.2500	135,000	162,575	184,444
KB HOME	1.3750	315,000	298,421	336,853
LAM RESEARCH CORP	1.2500	200,000	330,228	466,750
LIBERTY EXPEDIA HOLDINGS 144A	1.0000	250,000	259,635	265,781
LIBERTY MEDIA CORP-LIBERT 144A	1.0000	520,000	539,546	602,225
LUMENTUM HOLDINGS INC 144A	0.2500	527,000	533,683	616,919
M/I HOMES INC	3.0000	73,000	80,226	75,190
M/I HOMES INC	3.2500	236,000	292,906	284,675
MANDATORY EXCHANGEABLE TR 144A	0.0000	3,100	310,000	506,571
MEDIDATA SOLUTIONS INC	1.0000	390,000	441,098	544,781
MICROCHIP TECHNOLOGY INC	1.6250	969,000	1,104,312	1,457,739
MICROCHIP TECHNOLOGY INC 144A	1.6250	195,000	194,776	204,994
MICROCHIP TECHNOLOGY INC 144A	2.2500	493,000	495,103	514,569
MICRON TECHNOLOGY INC	1.6250	151,000	165,599	411,003
MICRON TECHNOLOGY INC	3.1250	269,000	482,342	816,751
NABORS INDUSTRIES INC 144A	0.7500	290,000	249,945	230,731
NEUROCRINE BIOSCIENCES IN 144A	2.2500	266,000	266,000	264,171
NEWMONT MINING CORP	1.6250	220,000	276,272	219,863
NOVELLUS SYSTEMS INC	2.6250	100,000	149,141	417,438
PDC ENERGY INC	1.1250	640,000	671,876	580,800
PRICELINE GROUP INC/THE	0.3500	200,000	241,391	293,750
PRICELINE GROUP INC/THE	0.9000	445,000	457,207	509,525
PRICELINE GROUP INC/THE	1.0000	479,000	711,230	944,528
PROOFPOINT INC	0.7500	439,000	454,600	546,829
QUIDEL CORP	3.2500	705,000	710,966	781,669
REDWOOD TRUST INC	4.6250	362,000	376,058	366,525
REXNORD CORP	0.0000	4,500	232,091	244,125
SALESFORCE.COM INC	0.2500	675,000	748,264	892,688
SEACOR HOLDINGS INC	3.0000	90,000	90,000	75,769
SERVICENOW INC	0.0000	750,000	841,174	1,096,406
SERVICENOW INC 144A	0.0000	88,000	88,000	89,650
SHUTTERFLY INC	0.2500	113,000	115,565	112,647
SQUARE INC 144A	0.3750	112,000	114,243	137,270
STERICYCLE INC	0.0000	1,800	180,000	120,492
SUNEDISON INC	2.3750	175,000	176,215	3,833
SUNEDISON INC	2.7500	21,000	21,000	460
SUNEDISON INC 144A	3.3750	105,000	105,000	2,300
SUNPOWER CORP	0.7500	125,000	205,425	119,375
SUNPOWER CORP	0.8750	180,000	168,211	141,413
TELADOC INC 144A	3.0000	33,000	33,000	34,774
TESARO INC	3.0000	116,000	274,020	468,205
TESLA INC	2.3750	845,000	879,987	1,061,531
TEVA PHARMACEUTICAL FINANCE CO	0.2500	188,000	255,680	201,630
TWITTER INC	1.0000	495,000	495,545	452,925
VEECO INSTRUMENTS INC	2.7000	180,000	181,280	183,375
VERINT SYSTEMS INC	1.5000	814,000	814,078	797,211
VERISIGN INC	4.4520	415,000	857,947	1,129,838
VISHAY INTERTECHNOLOGY INC	2.2500	150,000	147,330	148,969
WABASH NATIONAL CORP	3.3750	115,000	143,894	220,800
WEB.COM GROUP INC	1.0000	725,000	714,528	726,359
WEBMD HEALTH CORP	1.5000	108,000	117,430	137,093
WEBMD HEALTH CORP	2.5000	225,000	221,445	231,891
WEBMD HEALTH CORP	2.6250	452,000	433,365	442,395
WELLS FARGO & CO	0.0000	55	52,297	72,119
WORKDAY INC	0.7500	225,000	277,750	277,875
WORKDAY INC	1.5000	611,000	713,946	813,776
WPX ENERGY INC	0.0000	8,350	454,372	393,369
XPO LOGISTICS INC	4.5000	51,000	54,783	200,653
ZILLOW GROUP INC 144A	2.0000	1,120,000	1,141,519	1,301,317
Total of Convertible Bonds			43,647,066	47,034,329

Alternatives

LONE STAR FUND IX (US) L.P	0.0000	56,684,925	41,881,010	56,684,925
Total of Alternatives			41,881,010	56,684,925

Cash Equivalent Securities

Master Notes/Money Markets

NIGERIA T BILL	0.0000	862,900,000	1,873,513	1,873,513
BARCLAYS BANK PLC REV REPO	1.3200	9,200,000	9,200,000	9,200,000
BNY MELLON CASH RESERVE	0.1000	757,738	757,738	757,738
CASH COLLATERAL ISDA JPM	0.0100	110,000	110,000	110,000
CME CCP CSFB CCP COLLATERAL	1.1600	1,040,000	1,040,000	1,040,000
DREYFUS GOVT CAS MGMT INST 289	0.9154	10,583,828	10,583,828	10,583,828
FEDERAL HOME LN BK CONS DISC	0.0000	800,000	799,021	799,021
FEDERAL HOME LN BK CONS DISC N	0.0000	6,300,000	6,291,538	6,291,538
FOB ICE CCP COLLATERAL	0.0100	232,000	232,000	232,000
FUTURES CASH COLLATERAL HELD	0.0000	820,000	820,000	820,000
MS ICE CCP COLLAT	0.0100	284,000	284,000	284,000

	Coupon	Units	Cost	Market Value
NOMURA SECURITIES CASH COLLATE	0.0100	-510,000	-510,000	-510,000
SWAP COLLATERAL WITH CITIBANK	0.0000	-70,000	-70,000	-70,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	-150,000	-150,000	-150,000
SWAP/ISDA BARCLAYS CASH COLLAT	1.1600	110,000	110,000	110,000
SWAP/ISDA CITI CASH COLLATERAL	1.1600	-560,000	-560,000	-560,000
SWAP/ISDA DB CASH COLLATERAL	1.1600	390,000	390,000	390,000
SWAP/ISDA HSBC CASH COLLATERAL	1.1600	-260,000	-260,000	-260,000
SWAP/ISDA JPM CASH COLLATERAL	1.1600	-160,000	-160,000	-160,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.1600	-110,000	-110,000	-110,000
SWAP/ISDA UBS AG CASH COLLATER	1.1600	-160,000	-160,000	-160,000
TBA CASH COLL MSC	1.1600	-153,000	-153,000	-153,000
U S TREASURY BILL	0.0000	47,990,000	47,859,321	47,859,321
UMC CASH SWEEP ACCOUNT	0.0000	223,535,352	223,535,352	223,535,352
Others (Payables, Receivables, etc.)			-265,669,850	-265,926,242
Total of Cash Equivalent Securities			36,083,461	35,827,068

Preferred Securities

0.23%

KBC BANK NV REGS	8.0000	1,200,000	1,263,540	1,236,000
ACHMEA BV REGS	6.0000	835,000	979,822	1,072,683
LLOYDS BANK PLC 144A	12.0000	1,900,000	2,113,671	2,581,055
ROYAL BANK OF SCOTLAND GR 144A	6.9900	650,000	763,238	736,125
ROYAL BANK OF SCOTLAND GROUP P	7.6400	500,000	523,432	480,000
ROYAL BANK OF SCOTLAND GROUP P	9.1180	1,812,000	2,014,173	1,848,240
AGFC CAPITAL TRUST I 144A	3.0536	800,000	525,720	456,000
BANK OF NEW YORK MELLON CORP/T	4.5000	400,000	400,035	398,000
CITIGROUP CAPITAL XIII	0.0000	4,500	119,436	116,910
GENERAL ELECTRIC CO	5.0000	123,000	109,723	130,552
GMAC CAPITAL TRUST I	0.0000	4,500	115,912	117,900
JPMORGAN CHASE & CO	5.1500	525,000	525,000	540,488
M&T BANK CORP	5.1250	3,015,000	3,016,958	3,131,831
NAVIENT CORP	0.0000	10,000	112,500	253,100
Total of Preferred Securities			12,583,159	13,098,884

Domestic Equities

0.06%

ULTRA PETROLEUM CORP	0.0000	42,037	765,502	456,101
AGCO CORP	0.0000	1,327	73,675	89,427
ALTRA INDUSTRIAL MOTION CORP	0.0000	2,371	85,358	94,366
CROWN CASTLE INTERNATIONAL COR	0.0000	712	59,933	71,328
EQUINIX INC	0.0000	322	62,500	138,190
GENESEE & WYOMING INC	0.0000	1,161	69,103	79,401
HOST HOTELS & RESORTS INC	0.0000	6,239	110,373	113,987
LENNAR CORP	0.0000	1,914	83,532	102,054
LEVEL 3 COMMUNICATIONS INC	0.0000	1,788	58,539	106,028
MGIC INVESTMENT CORP	0.0000	41,839	371,856	468,597
PIONEER NATURAL RESOURCES CO	0.0000	520	72,150	82,982
REGENERON PHARMACEUTICALS INC	0.0000	170	37,204	83,494
STEWART INFORMATION SERVICES C	0.0000	2,546	71,899	115,537
TEXAS COMPETITIVE ELECTRIC	0.0000	32,045	97,692	36,051
UNITED CONTINENTAL HOLDINGS IN	0.0000	1,933	56,305	145,458
VISTRA ENERGY CORP	0.0000	74,318	2,350,834	1,247,056
Total of Domestic Equities			4,426,454	3,430,056

Total of FIXED INCOME FUND

5,636,268,332 5,718,252,475