

EXTENDED TERM FIXED INCOME FUND

Coupon Units Cost Market Value

Domestic Fixed Income Securities

76.41%

U.S. Government & Federal Agency Obligations

ALABAMA ECON SETTLEMENT AUTH B	4.2630	80,000	79,996	81,890
AMERICAN MUNI PWR-OHIO INC OHR	8.0840	650,000	957,188	1,002,781
BAY AREA CA TOLL AUTH TOLL BRI	7.0430	715,000	972,305	1,033,733
CALIFORNIA ST	5.7000	1,000,000	1,175,700	1,139,810
CALIFORNIA ST	6.2000	705,000	764,129	769,713
CALIFORNIA ST	7.5500	2,800,000	4,058,502	4,109,252
FANNIE MAE CONNECTICUT C01 1M2	4.5406	260,000	260,000	263,145
FANNIE MAE CONNECTICUT C04 1M1	2.5906	585,935	594,315	587,366
FEDERAL HOME LN MTG CORP	6.2500	475,000	649,100	661,514
FEDERAL HOME LN MTG CORP	6.7500	250,000	350,901	357,767
FEDERAL NATL MTG ASSN	5.6250	2,350,000	3,092,485	3,158,167
FEDERAL NATL MTG ASSN	6.2500	160,000	230,340	214,146
FEDERAL NATL MTG ASSN	6.6250	2,000,000	2,781,227	2,820,734
FEDERAL NATL MTG ASSN	7.1250	750,000	1,071,710	1,081,754
FEDERAL NATL MTG ASSN	7.2500	1,375,000	1,988,898	2,015,974
FHLMC POOL #2B-4443	2.7440	713,552	732,625	733,226
FHLMC POOL #2B-5468	2.8390	775,555	801,698	793,345
FHLMC POOL #84-9278	3.0400	1,658,099	1,716,837	1,705,920
FHLMC POOL #84-9625	3.0820	945,007	981,253	973,584
FHLMC POOL #84-9626	3.3420	747,285	779,746	774,470
FHLMC POOL #C9-1296	5.0000	994,780	1,095,220	1,084,387
FHLMC POOL #G0-6625	4.5000	1,190,156	1,305,289	1,280,901
FHLMC POOL #G0-7892	4.5000	492,323	533,300	528,343
FHLMC POOL #G0-8678	4.5000	631,988	684,993	677,413
FHLMC POOL #G3-0689	4.5000	878,205	951,500	942,129
FHLMC POOL #G6-0764	4.5000	427,425	469,260	459,618
FHLMC MULTICLASS MTG 2489 PE	6.0000	1,010,787	1,152,334	1,154,487
FHLMC MULTICLASS MTG 2978 CN	5.5000	812,455	913,765	909,859
FHLMC MULTICLASS MTG 3632 PK	5.0000	704,158	777,982	766,528
FHLMC MULTICLASS MTG 3645 PK	5.0000	728,476	808,216	795,845
FNMA POOL #0735893	5.0000	581,978	644,345	636,752
FNMA POOL #0995203	5.0000	1,006,283	1,116,099	1,101,965
FNMA POOL #0AD0964	5.5000	531,450	605,385	594,348
FNMA POOL #0AL0160	4.5000	1,879,945	2,024,910	2,023,559
FNMA POOL #0AL5129	2.5660	481,363	494,100	494,201
FNMA POOL #0AL7147	4.5000	223,829	244,015	240,756
FNMA POOL #0AL7205	3.5000	342,266	359,068	356,557
FNMA POOL #0AL7730	2.3720	437,532	456,407	453,510
FNMA POOL #0AL8182	2.8170	739,224	761,884	758,737
FNMA POOL #0AL9063	3.5000	769,036	814,902	801,166
FNMA POOL #0AL9535	2.4410	838,253	845,327	849,882
FNMA POOL #0AO0824	2.4590	912,150	945,422	941,481
FNMA POOL #0AO4105	2.2220	825,032	854,966	869,255
FNMA POOL #0BF0118	4.5000	915,271	976,051	980,183
FNMA POOL #0MA0406	4.5000	1,113,765	1,203,246	1,196,904
FNMA POOL #0MA0587	4.0000	1,095,942	1,171,517	1,159,743
FNMA POOL #0MA0616	4.0000	1,060,118	1,133,173	1,121,772
FNMA POOL #0MA1960	4.0000	1,281,263	1,374,897	1,356,601
FNMA POOL #0MA1976	4.5000	1,081,401	1,179,805	1,165,858
FNMA POOL #0MA1983	4.0000	1,268,649	1,361,673	1,343,298
FNMA POOL #0MA2001	4.5000	857,490	935,552	923,929
FNMA POOL #0MA2455	4.0000	630,916	676,563	668,935
FNMA GTD REMIC P/T 03-T4 1A	1.2111	33,401	33,263	33,199
FNMA GTD REMIC P/T 03-W5 A	1.2106	9,088	9,348	8,746
FNMA GTD REMIC P/T 03-W9 A	1.2306	12,600	12,200	12,356
FNMA GTD REMIC P/T 05-50 DM	5.0000	1,132,322	1,245,050	1,230,068
FNMA GTD REMIC P/T 10-43 HJ	5.5000	871,627	983,508	972,835
FREDDIE MAC STRUCTURED DN4 M3	5.5406	3,230,000	3,349,503	3,481,866
FREDDIE MAC STRUCTURED DNA1 M3	4.2906	1,750,000	1,725,293	1,876,264
FREDDIE MAC STRUCTURED DNA4 M2	2.2906	1,040,000	1,042,970	1,043,030
FREDDIE MAC STRUCTURED HQA2 M2	3.2406	500,000	503,794	515,685
FREDDIE MAC STRUCTURED HQA3 M2	2.3406	280,000	280,000	281,911
ILLINOIS ST	5.1000	1,150,000	1,117,250	1,050,433
ILLINOIS ST	5.6650	1,625,000	1,676,139	1,668,826
LOS ANGELES CA DEPT OF ARPTS	6.5820	1,150,000	1,422,669	1,470,356
LOS ANGELES CA UNIF SCH DIST	6.7580	460,000	669,978	617,693
MASSACHUSETTS ST	3.2770	540,000	563,578	495,007
MET TRANSPRTN AUTH NY REVENUE	6.8140	600,000	781,514	807,936
MUNI ELEC AUTH OF GEORGIA	6.6550	700,000	819,800	787,318
NEW JERSEY ST TURNPIKE AUTH	7.1020	1,500,000	2,008,471	2,094,900
NEW YORK CITY NY MUNI WTR FIN	6.0110	500,000	735,867	659,985
NEW YORK CITY NY TRANSITIONAL	5.7670	290,000	383,910	356,543
OHIO ST UNIV	4.0480	395,000	451,742	382,874
OREGON ST DEPT OF TRANSPRTN HI	5.8340	200,000	274,102	253,036

	Coupon	Units	Cost	Market Value
PENNSYLVANIA ST	5.4500	220,000	271,422	257,763
PENNSYLVANIA ST TURNPIKE COMMI	6.1050	1,000,000	1,185,084	1,284,460
PORT AUTH OF NEW YORK & NEW JE	5.6470	1,000,000	1,175,828	1,238,900
SAN ANTONIO TX ELEC & GAS REVE	5.9850	500,000	621,959	643,580
TENNESSEE VALLEY AUTH BD	2.8750	430,000	429,672	431,541
TEXAS ST	4.6310	360,000	446,095	409,572
U S TREASURY BOND	2.5000	26,800,000	25,866,113	24,065,600
U S TREASURY BOND	2.7500	18,310,000	18,171,173	17,438,825
U S TREASURY BOND	2.8750	40,210,000	40,655,825	39,056,895
U S TREASURY BOND	3.0000	19,030,000	19,923,685	18,919,245
U S TREASURY BOND	3.1250	9,525,000	9,693,141	9,729,713
U S TREASURY BOND	3.7500	5,900,000	7,493,862	6,690,276
U S TREASURY BOND	3.8750	16,000,000	18,490,699	18,497,504
U S TREASURY BOND	4.2500	13,800,000	17,674,419	16,849,392
U S TREASURY BOND	4.3750	8,690,000	11,675,329	10,789,521
U S TREASURY BOND	4.5000	7,200,000	9,647,413	9,104,204
U S TREASURY BOND	4.6250	1,000,000	1,294,649	1,284,492
U S TREASURY BOND	4.7500	11,400,000	16,421,733	14,884,570
U S TREASURY BOND	5.3750	400,000	528,667	534,109
U S TREASURY NOTE	0.7500	3,165,000	3,139,724	3,138,564
U S TREASURY NOTE	0.8750	2,135,000	2,136,152	2,114,316
U S TREASURY NOTE	1.0000	55,000	54,501	54,394
U S TREASURY NOTE	1.1250	3,800,000	3,797,439	3,690,009
U S TREASURY NOTE	1.2500	1,800,000	1,799,763	1,801,476
U S TREASURY NOTE	1.3750	8,760,000	8,820,754	8,619,348
U S TREASURY NOTE	1.6250	790,000	789,161	792,506
U S TREASURY NOTE	1.8750	1,535,000	1,536,960	1,531,703
U S TREASURY NOTE	2.0000	2,700,000	2,707,153	2,710,336
U S TREASURY NOTE	2.1250	2,265,000	2,238,152	2,252,789
U S TREASURY NOTE	2.2500	520,000	513,079	513,358
UNIV OF CALIFORNIA CA REVENUES	5.9460	1,000,000	1,200,031	1,250,620
UNIV OF NORTH CAROLINA NC AT C	3.3270	255,000	279,361	249,630
Total of U.S. Government & Federal Agency Obligations			303,679,064	293,847,269

Domestic Corporate & Other Bonds

21ST CENTURY FOX AMERICA INC	3.0000	250,000	250,854	249,790
21ST CENTURY FOX AMERICA INC	4.7500	85,000	84,907	85,199
21ST CENTURY FOX AMERICA INC	6.1500	2,200,000	2,532,019	2,601,507
21ST CENTURY FOX AMERICA INC	6.9000	710,000	775,261	772,524
ABB FINANCE USA INC	2.8750	70,000	70,384	70,792
ABBOTT LABORATORIES	2.9000	1,035,000	1,033,294	1,039,528
ABBOTT LABORATORIES	4.7500	1,500,000	1,521,735	1,509,225
ABBOTT LABORATORIES	4.9000	655,000	649,931	678,495
ABBVIE INC	2.9000	235,000	232,227	234,119
ABBVIE INC	3.6000	360,000	361,939	360,068
ABBVIE INC	4.4500	815,000	809,604	777,700
ABBVIE INC	4.5000	2,955,000	2,931,538	2,934,628
ACE SECURITIES CORP HOM OP1 M1	1.7700	1,117,577	1,038,377	1,045,194
ACTAVIS INC	3.2500	245,000	242,726	246,458
ACTAVIS INC	6.1250	205,000	220,941	223,054
AES CORP/VA	8.0000	750,000	832,101	860,625
ALLSTATE CORP/THE	4.2000	585,000	582,536	591,563
ALLY FINANCIAL INC	3.2500	550,000	550,631	552,063
ALTICE US FINANCE I CORP 144A	5.5000	400,000	400,016	411,000
AMEREN ILLINOIS CO	4.1500	1,610,000	1,594,186	1,664,679
AMERICAN AIRLINES 2013-2 CLASS	4.9500	220,741	234,431	234,787
AMERICAN AIRLINES 2017-1 CLASS	3.6500	1,270,000	1,270,009	1,275,144
AMERICAN EXPRESS CO	4.0500	895,000	828,143	877,565
AMERICAN INTERNATIONAL GROUP I	3.3000	115,000	118,165	117,118
AMERICAN INTERNATIONAL GROUP I	3.3750	215,000	220,772	220,762
AMERICAN INTERNATIONAL GROUP I	4.8750	2,365,000	2,545,856	2,559,897
AMERICAN WATER CAPITAL CORP	4.0000	320,000	317,358	324,733
AMGEN INC	3.4500	120,000	123,859	124,841
AMGEN INC	3.6250	255,000	259,924	261,329
AMGEN INC	4.1000	95,000	100,204	100,448
AMGEN INC	4.6630	3,147,000	3,298,089	3,148,957
AMN HEALTHCARE INC 144A	5.1250	155,000	155,000	156,550
ANADARKO PETROLEUM CORP	4.5000	2,500,000	2,376,722	2,358,235
ANADARKO PETROLEUM CORP	6.2000	885,000	667,977	999,368
ANTHEM INC	3.1250	535,000	535,173	537,743
ANTHEM INC	3.3000	110,000	110,277	110,945
APACHE CORP	3.6250	35,000	36,095	36,155
APACHE CORP	4.7500	2,500,000	2,366,049	2,495,575
APACHE CORP	5.2500	550,000	597,044	574,825
APACHE CORP	6.0000	150,000	173,250	169,693
APPLE INC	2.4500	3,570,000	3,560,822	3,377,031
APPLE INC	2.8500	515,000	525,210	527,228
APPLE INC	4.3750	2,945,000	2,928,955	3,017,179

	Coupon	Units	Cost	Market Value
ARCH CAPITAL FINANCE LLC	5.0310	245,000	245,002	262,044
ASHLAND LLC	4.7500	575,000	568,813	595,125
AT&T INC	2.6250	1,000,000	960,545	977,122
AT&T INC	3.0000	235,000	242,019	233,777
AT&T INC	3.4000	790,000	771,792	763,082
AT&T INC	3.8000	530,000	559,352	548,214
AT&T INC	4.1250	250,000	249,835	253,525
AT&T INC	4.5500	3,623,000	3,704,017	3,229,897
AT&T INC	4.7500	6,550,000	6,217,630	6,111,720
AT&T INC	5.2500	160,000	159,251	163,113
AT&T INC	5.3500	349,000	349,558	358,592
AT&T INC	5.5000	225,000	232,149	231,991
AT&T INC	5.7000	130,000	129,224	134,301
AVIS BUDGET RENTAL C 1A A 144A	2.9900	600,000	599,969	607,335
AVIS BUDGET RENTAL C 2A A 144A	2.7200	1,000,000	999,892	999,453
AXIS SPECIALTY FINANCE LLC	5.8750	1,190,000	1,295,291	1,308,979
B&G FOODS INC	4.6250	750,000	745,909	755,625
BALTIMORE GAS & ELECTRIC CO	3.3500	110,000	113,374	112,704
BANK OF AMERICA CORP	3.3000	1,410,000	1,405,459	1,418,750
BANK OF AMERICA CORP	3.9500	1,655,000	1,605,609	1,647,829
BANK OF AMERICA CORP	4.1250	420,000	436,500	438,706
BANK OF AMERICA CORP	4.2000	1,025,000	1,041,300	1,043,775
BANK OF AMERICA CORP	4.2500	250,000	251,636	253,855
BANK OF AMERICA CORP	4.4500	1,230,000	1,230,000	1,261,422
BANK OF AMERICA CORP	4.8750	1,700,000	1,722,793	1,833,521
BANK OF AMERICA CORP	5.6250	900,000	999,335	987,068
BANK OF AMERICA CORP	5.7500	475,000	487,479	487,527
BANK OF AMERICA CORP	6.0000	545,000	554,460	554,789
BANK OF AMERICA CORP	4.1830	2,965,000	2,974,458	2,975,775
BANK OF AMERICA CORP	4.4430	460,000	460,000	462,973
BANK OF NEW YORK MELLON CORP/T	2.2000	1,610,000	1,607,430	1,545,690
BARRICK NORTH AMERICA FINANCE	5.7500	350,000	404,088	405,608
BAXTER INTERNATIONAL INC	2.6000	590,000	589,466	552,839
BAYLOR SCOTT & WHITE HOLDINGS	3.9670	470,000	470,018	447,127
BAYVIEW OPPORTUNI CRT1 M1 144A	2.7422	207,251	256,403	207,224
BAYVIEW OPPORTUNIT CRT1 M 144A	3.1422	472,912	472,863	473,315
BAYVIEW OPPORTUNIT NPLA A 144A	3.7210	1,020,708	1,020,710	1,021,930
BAYVIEW OPPORTUNIT RN3 A1 144A	3.5979	299,955	299,955	299,508
BB&T CORP	2.6250	1,465,000	1,464,456	1,479,943
BBCMS 2016-ETC MORT ETC A 144A	2.9370	1,800,000	1,852,707	1,756,233
BEAR STEARNS COS LLC/THE	6.4000	145,000	148,487	148,484
BEAZER HOMES USA INC 144A	8.7500	375,000	409,472	410,625
BECTON DICKINSON AND CO	3.7340	63,000	64,085	64,851
BECTON DICKINSON AND CO	4.6850	605,000	702,578	631,530
BERKSHIRE HATHAWAY ENERGY CO	6.1250	3,430,000	4,069,527	4,282,108
BERKSHIRE HATHAWAY INC	4.5000	1,620,000	1,649,658	1,735,754
BIOGEN INC	5.2000	895,000	888,823	967,587
BLUE CUBE SPINCO INC	9.7500	605,000	605,101	724,488
BOSTON PROPERTIES LP	3.1250	1,000,000	996,601	992,366
BOSTON PROPERTIES LP	3.8500	100,000	102,497	103,642
BROADCOM CORP / BROADCOM 144A	3.8750	775,000	771,630	779,086
BUCKEYE PARTNERS LP	2.6500	35,000	34,961	35,168
BURLINGTON NORTHERN SANTA FE L	3.7500	1,000,000	1,057,669	1,053,225
BURLINGTON NORTHERN SANTA FE L	4.5500	2,690,000	2,706,267	2,836,844
BURLINGTON NORTHERN SANTA FE L	4.7000	375,000	372,905	407,411
CABLEVISION SYSTEMS CORP	8.6250	500,000	505,538	513,750
CAPITAL ONE BANK USA NA	3.3750	1,700,000	1,661,661	1,696,556
CAPITAL ONE FINANCIAL CORP	3.2000	125,000	118,128	121,036
CAPITAL ONE FINANCIAL CORP	4.2000	250,000	254,138	250,997
CAPITAL ONE FINANCIAL CORP	4.7500	625,000	695,129	672,185
CAPITAL ONE NA/MCLEAN VA	2.9500	475,000	475,774	478,791
CARDINAL HEALTH INC	4.6250	170,000	182,952	183,106
CARDINAL HEALTH INC	4.9000	100,000	99,891	103,903
CATERPILLAR INC	3.8030	1,700,000	1,574,980	1,613,511
CATERPILLAR INC	3.9000	415,000	440,309	439,096
CATHOLIC HEALTH INITIATIVES	1.6000	65,000	65,015	64,932
CBS CORP	4.3000	45,000	47,513	47,547
CBS CORP	4.6000	2,340,000	2,127,499	2,283,318
CCO HOLDINGS LLC / CCO HO 144A	5.3750	2,000,000	1,978,764	2,052,500
CCP_IRS_R USD FEDL01 1D CME	0.0100	6,446,000	0	6,446,000
CCP_IRS_R USD FEDL01 1D CME	1.4307	-6,446,000	0	-6,448,430
CDS SP UL COLOM	1.0000	800,000	0	804,232
CDS_SP UL COLOM	0.0000	-800,000	-38,161	-800,000
CDW LLC / CDW FINANCE CORP	5.5000	1,000,000	1,008,502	1,047,500
CELGENE CORP	5.0000	1,820,000	1,814,524	1,905,021
CEMEX FINANCE LLC 144A	9.3750	1,000,000	1,094,351	1,080,500
CEQUEL COMMUNICATIONS HOL 144A	5.1250	1,050,000	1,048,300	1,064,438
CF INDUSTRIES INC	3.4500	165,000	164,576	155,925
CF INDUSTRIES INC	4.9500	500,000	474,298	423,750
CF INDUSTRIES INC	6.8750	90,000	94,596	93,825
CHARTER COMMUNICATIONS OPERATI	6.3840	290,000	289,924	329,658

	Coupon	Units	Cost	Market Value
CHARTER COMMUNICATIONS OPERATI	6.4840	2,345,000	2,443,952	2,699,883
CHARTER COMMUNICATIONS OPERATI	6.8340	90,000	89,974	104,571
CHARTER COMMUNICATIONS OPERATI	4.9080	525,000	557,276	554,751
CHASE ISSUANCE TRUST A4 A4	1.5800	1,150,000	1,140,220	1,145,502
CHASE ISSUANCE TRUST A7 A7	1.6200	750,000	749,795	750,756
CHEVRON CORP	1.9610	80,000	80,138	79,941
CHEVRON CORP	2.3550	515,000	504,601	509,313
CHS/COMMUNITY HEALTH SYSTEMS I	6.8750	1,250,000	1,308,884	1,075,000
CHUBB INA HOLDINGS INC	2.7000	415,000	412,255	411,819
CHUBB INA HOLDINGS INC	3.3500	230,000	229,374	232,751
CHUBB INA HOLDINGS INC	4.3500	1,680,000	1,675,899	1,773,467
CIGNA CORP	4.0000	1,000,000	1,064,373	1,050,944
CIGNA CORP	4.3750	295,000	315,534	313,441
CIM TRUST 2017-2 2 A1 144A	2.9828	1,620,000	1,607,877	1,607,896
CINTAS CORP NO 2	2.9000	595,000	594,222	601,939
CINTAS CORP NO 2	3.7000	1,250,000	1,245,221	1,277,275
CIT GROUP INC 144A	6.6250	167,000	171,329	173,889
CIT MORTGAGE LOAN TR 1 1A 144A	2.3406	1,328,481	1,321,824	1,318,975
CITIGROUP COMMERCIAL M GC31 A3	3.4970	3,500,000	3,533,630	3,575,804
CITIGROUP COMMERCIAL M GC37 A4	3.3140	3,000,000	3,029,698	3,003,548
CITIGROUP COMMERCIAL MOR C1 A4	3.2090	1,400,000	1,444,962	1,393,054
CITIGROUP COMMERCIAL MOR P1 A4	3.4620	1,600,000	1,615,521	1,629,575
CITIGROUP COMMERCIAL MOR P6 A4	3.4580	200,000	201,984	202,960
CITIGROUP INC	3.3000	540,000	521,038	528,912
CITIGROUP INC	3.5000	275,000	268,166	276,997
CITIGROUP INC	3.7000	1,330,000	1,328,413	1,331,234
CITIGROUP INC	4.0000	850,000	857,079	859,347
CITIGROUP INC	4.4000	1,600,000	1,594,451	1,630,267
CITIGROUP INC	4.4500	420,000	432,845	425,058
CITIGROUP INC	4.6500	1,102,000	1,100,445	1,148,139
CITIGROUP INC	4.7500	150,000	149,619	148,182
CITIGROUP MORTGAGE 12 3A2 144A	3.1481	390,915	357,002	353,604
CNOOC FINANCE 2015 USA LLC	3.5000	1,000,000	966,254	989,659
COLORADO INTERSTATE GAS C 144A	4.1500	570,000	568,684	557,087
COMCAST CORP	3.1250	500,000	506,317	512,010
COMCAST CORP	3.3750	260,000	263,315	262,336
COMM 2013-CCRE8 MORTGAG CR8 A4	3.3340	410,000	427,786	421,447
COMM 2014-UBS2 MORTGAG UBS2 A2	2.8200	1,590,000	1,645,191	1,604,340
COMM 2015-CCRE23 MORTG CR23 A3	3.2300	1,300,000	1,326,678	1,301,182
COMM 2015-LC21 MORTGAG LC21 A4	3.7080	1,900,000	1,955,146	1,961,328
COMMONWEALTH EDISON CO	5.9000	1,200,000	1,597,350	1,477,848
COMMSCOPE TECHNOLOGIES LL 144A	6.0000	1,000,000	1,004,326	1,047,500
CONOCOPHILLIPS	5.7500	350,000	393,258	374,621
CONOCOPHILLIPS	6.6500	80,000	92,438	85,008
CONOCOPHILLIPS CO	2.4000	335,000	328,127	327,217
CONSOLIDATED EDISON CO OF NEW	3.8500	400,000	399,443	384,125
CONSOLIDATED EDISON CO OF NEW	3.9500	1,000,000	1,074,668	977,459
CONSOLIDATED EDISON CO OF NEW	4.3000	35,000	34,697	35,143
CONTINENTAL AIRLINES 2012-1 CL	4.1500	140,715	145,798	147,317
CONTINENTAL AIRLINES 2012-2 CL	4.0000	127,080	132,527	132,004
COVENTRY HEALTH CARE INC	5.4500	370,000	410,638	409,561
COX COMMUNICATIONS INC 144A	2.9500	1,805,000	1,673,379	1,723,284
CRH AMERICA INC 144A	3.8750	550,000	544,814	564,363
CSAIL 2015-C3 COMMERCIAL C3 A3	3.4465	1,700,000	1,716,527	1,725,820
CSMC 2016-RPL1 TR RPL1 A1 144A	3.9344	1,801,465	1,801,271	1,809,054
CSMC SERIES 2016- 12R 1A1 144A	3.2800	1,180,109	1,181,777	1,186,525
CSX CORP	2.6000	1,050,000	1,045,933	983,669
CSX CORP	3.9500	935,000	959,850	853,886
CSX CORP	4.1000	1,800,000	1,664,387	1,727,548
CVS HEALTH CORP	2.8750	365,000	362,091	348,094
CVS HEALTH CORP	5.1250	1,465,000	1,459,787	1,616,330
DBJPM 16-C3 MORTGAGE TRU C3 A4	2.6320	1,500,000	1,514,698	1,430,441
DEERE & CO	3.9000	1,500,000	1,390,598	1,498,002
DELL INTERNATIONAL LLC / 144A	3.4800	315,000	314,943	322,784
DELL INTERNATIONAL LLC / 144A	4.4200	995,000	997,743	1,040,516
DELL INTERNATIONAL LLC / 144A	5.4500	325,000	324,860	350,679
DELTA AIR LINES 2007-1 CLASS A	6.8210	70,394	80,425	81,305
DELTA AIR LINES INC	2.8750	440,000	438,818	443,562
DEVON ENERGY CORP	5.0000	940,000	928,793	943,134
DEVON ENERGY CORP	5.6000	455,000	442,923	481,183
DISCOVER BANK	4.2000	1,300,000	1,305,979	1,353,834
DISCOVER FINANCIAL SERVICES	3.8500	490,000	498,034	499,657
DISCOVERY COMMUNICATIONS LLC	5.6250	56,000	60,047	60,423
DOMINION GAS HOLDINGS LLC	3.5500	80,000	82,019	81,475
DOMINION RESOURCES INC/VA	2.8500	185,000	184,940	172,747
DOMINION RESOURCES INC/VA	4.1040	155,000	155,109	161,668
DOMINION RESOURCES INC/VA	4.4500	205,000	218,917	218,575
DOMINION RESOURCES INC/VA	5.9500	4,500,000	5,139,503	5,262,746
DOW CHEMICAL CO/THE	3.0000	1,760,000	1,740,371	1,778,068
DOW CHEMICAL CO/THE	4.1250	85,000	89,535	90,188
DOW CHEMICAL CO/THE	4.2500	81,000	85,530	85,913

	Coupon	Units	Cost	Market Value
DOW CHEMICAL CO/THE	4.3750	3,000,000	2,762,923	2,948,781
DOW CHEMICAL CO/THE	8.5500	180,000	202,594	204,050
DPL INC	7.2500	750,000	785,687	799,650
DTE ENERGY CO	2.8500	665,000	654,860	622,223
DUKE ENERGY CAROLINAS LLC	3.7500	1,700,000	1,565,108	1,622,965
DUKE ENERGY CORP	2.6500	500,000	498,550	465,858
DUKE ENERGY INDIANA LLC	3.7500	130,000	136,315	136,323
DUKE ENERGY PROGRESS LLC	3.7000	270,000	269,325	258,085
DYNEGY INC	7.6250	1,500,000	1,577,184	1,432,500
EASTMAN CHEMICAL CO	4.6500	460,000	468,476	462,954
EBAY INC	1.3500	85,000	85,001	84,962
ECOLAB INC	2.2500	1,100,000	1,094,617	1,105,407
ECOLAB INC	4.3500	295,000	314,345	318,542
EI DU PONT DE NEMOURS & CO	2.8000	175,000	174,467	173,232
EI DU PONT DE NEMOURS & CO	4.6250	250,000	267,213	266,876
EMERA US FINANCE LP	3.5500	290,000	289,259	285,078
ENERGY TRANSFER PARTNERS LP/OL	6.5000	1,945,000	2,104,463	2,099,713
ENTERGY CORP	5.1250	255,000	272,300	275,478
ENTERGY MISSISSIPPI INC	2.8500	1,570,000	1,569,545	1,493,323
ENTERPRISE PRODUCTS OPERATING	3.3500	545,000	545,813	549,564
ENTERPRISE PRODUCTS OPERATING	3.7000	5,000,000	4,974,930	5,001,350
ENTERPRISE PRODUCTS OPERATING	3.7500	50,000	50,729	50,285
ENTERPRISE PRODUCTS OPERATING	6.5000	105,000	113,179	113,517
EOG RESOURCES INC	3.1500	100,000	100,195	97,607
EOG RESOURCES INC	4.1000	155,000	164,016	163,591
EQUIFAX INC	3.2500	700,000	706,734	676,999
EQUIFAX INC	3.3000	105,000	105,839	106,461
EXELON CORP	4.4500	1,500,000	1,654,261	1,486,148
EXELON GENERATION CO LLC	2.9500	160,000	161,391	162,199
EXPRESS SCRIPTS HOLDING CO	6.1250	1,000,000	1,155,179	1,138,652
EXXON MOBIL CORP	4.1140	1,680,000	1,679,996	1,727,109
FEDEX CORP	3.9000	2,200,000	2,029,630	2,114,534
FELCOR LODGING LP	6.0000	650,000	661,311	679,250
FHLMC MULTICLASS MT K037 X1 IO	1.1729	15,438,989	1,601,654	851,155
FHLMC MULTICLASS MTG K019 X1	1.8273	16,844,474	2,484,242	1,155,443
FHLMC MULTICLASS MTG K053 X1	1.0301	21,718,846	1,897,637	1,389,057
FHLMC MULTICLASS MTG K056 X1	1.4014	10,180,326	1,079,478	929,124
FIDELITY NATIONAL INFORMATION	3.0000	905,000	895,501	852,683
FIRST DATA CORP 144A	7.0000	640,000	640,024	686,400
FISERV INC	3.8500	870,000	906,284	894,739
FLORIDA GAS TRANSMISSION 144A	4.3500	535,000	533,967	553,852
FORD CREDIT AUTO OWNE 1 A 144A	2.1200	540,000	539,156	541,254
FORD CREDIT AUTO OWNER TR B A3	0.9000	58,370	58,364	58,336
FORD MOTOR CO	5.2910	1,345,000	1,345,000	1,341,907
FORD MOTOR CREDIT CO LLC	2.5970	235,000	235,749	236,273
FORD MOTOR CREDIT CO LLC	3.2190	2,500,000	2,492,328	2,515,295
FORD MOTOR CREDIT CO LLC	5.7500	500,000	551,927	550,737
FORTUNE BRANDS HOME & SECURITY	4.0000	840,000	835,415	868,426
FREMF 2013-K28 MO K28 X2A 144A	0.1000	234,257,119	1,398,283	1,099,884
FRESENIUS MEDICAL CARE US 144A	4.7500	769,000	768,233	780,535
GENERAL ELECTRIC CO	3.1000	130,000	130,184	133,618
GENERAL ELECTRIC CO	3.1500	120,000	122,546	123,853
GENERAL ELECTRIC CO	4.5000	1,415,000	1,448,491	1,522,256
GENERAL MILLS INC	5.6500	145,000	154,489	154,968
GENERAL MOTORS CO	6.6000	2,535,000	2,885,496	2,914,535
GENERAL MOTORS FINANCIAL CO IN	3.4500	2,350,000	2,291,478	2,367,978
GEORGIA POWER CO	2.8500	40,000	40,059	40,214
GEORGIA POWER CO	4.3000	4,200,000	4,102,334	4,052,916
GEORGIA POWER CO	5.7000	290,000	292,219	291,886
GE-WMC ASSET-BACKED PASS 2 A2C	1.2406	1,005,467	961,698	959,705
GILEAD SCIENCES INC	2.5000	390,000	388,714	377,327
GILEAD SCIENCES INC	3.5000	85,000	86,650	85,598
GILEAD SCIENCES INC	3.7000	140,000	145,018	143,811
GILEAD SCIENCES INC	4.4000	225,000	242,772	241,558
GILEAD SCIENCES INC	4.5000	230,000	249,405	247,123
GILEAD SCIENCES INC	4.7500	550,000	547,772	560,996
GILEAD SCIENCES INC	4.8000	1,400,000	1,436,802	1,446,112
GLAXOSMITHKLINE CAPITAL INC	6.3750	1,500,000	1,892,750	1,964,267
GOLDMAN SACHS GROUP INC/THE	3.5000	4,405,000	4,319,838	4,380,535
GOLDMAN SACHS GROUP INC/THE	3.6250	280,000	284,301	287,038
GOLDMAN SACHS GROUP INC/THE	3.7500	165,000	164,653	166,058
GOLDMAN SACHS GROUP INC/THE	3.8500	4,245,000	4,264,628	4,267,551
GOLDMAN SACHS GROUP INC/THE	4.0000	665,000	681,521	689,463
GOLDMAN SACHS GROUP INC/THE	4.7500	380,000	401,557	400,347
GOLDMAN SACHS GROUP INC/THE	5.1500	900,000	869,147	945,662
GOLDMAN SACHS GROUP INC/THE	5.3750	180,000	194,075	195,134
GOLDMAN SACHS GROUP INC/THE	5.7500	1,050,000	1,160,856	1,181,124
GOLDMAN SACHS GROUP INC/THE	6.1500	875,000	911,491	911,558
GOLDMAN SACHS GROUP INC/THE	6.7500	3,450,000	4,085,834	4,257,086
GOVERNMENT PROPERTIES INCOME T	3.7500	75,000	75,511	75,627
GS MORTGAGE SECURITIES GC30 A3	3.1190	1,100,000	1,110,641	1,096,570

	Coupon	Units	Cost	Market Value
GS MORTGAGE SECURITIES GC32 A3	3.4980	3,700,000	3,735,653	3,787,906
GSMSC RESECURITIZAT 4R A1 144A	0.9183	692,195	714,352	661,124
GSMSC RESECURITIZAT 4R A2 144A	0.9183	200,000	170,040	170,235
HALLIBURTON CO	3.5000	330,000	338,796	335,954
HARBORVIEW MORTGAGE LOAN 4 2A1	1.2144	1,212,569	992,457	1,014,403
HARBORVIEW MORTGAGE LOAN 4 3A	2.1078	13,880	13,779	13,330
HARTFORD FINANCIAL SERVICES GR	5.5000	460,000	500,102	500,578
HCA INC	5.3750	2,000,000	2,002,259	2,085,000
HEALTHSOUTH CORP	5.7500	1,000,000	1,015,948	1,007,500
HELMERICH & PAYNE INTERNATIONAL	4.6500	400,000	407,818	415,848
HERTZ VEHICLE FINANC 4A A 144A	2.6500	2,000,000	1,999,888	1,960,466
HEWLETT PACKARD ENTERPRISE CO	2.8500	215,000	214,853	217,591
HEWLETT PACKARD ENTERPRISE CO	6.3500	2,435,000	2,433,664	2,507,458
HOME DEPOT INC/THE	3.5000	105,000	103,014	91,665
HOME DEPOT INC/THE	3.7500	155,000	163,128	164,222
HOME DEPOT INC/THE	4.2000	500,000	477,665	515,208
HOME DEPOT INC/THE	4.2500	535,000	538,182	557,071
HOME DEPOT INC/THE	5.8750	3,000,000	3,619,230	3,795,399
HONDA AUTO RECEIVABLES 20 1 A3	1.7200	1,065,000	1,064,937	1,065,465
HP INC	4.3000	220,000	229,369	231,598
HSBC FINANCE CORP	6.6760	205,000	230,145	231,734
HUMANA INC	4.8000	70,000	69,934	73,177
INGERSOLL-RAND GLOBAL HOLDING	4.2500	180,000	188,630	191,700
INGERSOLL-RAND GLOBAL HOLDING	6.8750	245,000	260,848	261,684
INGLES MARKETS INC	5.7500	1,000,000	1,014,220	1,007,500
INTERNATIONAL BUSINESS MACHINE	8.3750	300,000	348,928	349,022
INTERNATIONAL PAPER CO	5.0000	1,100,000	1,098,948	1,171,188
JACK OHIO FINANCE LLC / J 144A	6.7500	900,000	900,014	931,500
JBS USA LUX SA / JBS USA 144A	5.7500	500,000	501,439	505,000
JOHNSON & JOHNSON	3.7000	1,695,000	1,683,972	1,657,807
JPMBB COMMERCIAL MORTGA C21 A3	3.4353	1,300,000	1,362,809	1,336,017
JPMBB COMMERCIAL MORTGA C29 XA	1.0811	31,219,119	1,466,886	1,205,283
JPMBB COMMERCIAL MORTGA C30 A4	3.5508	3,700,000	3,736,530	3,776,913
JPMORGAN CHASE & CO	2.9500	550,000	548,869	522,920
JPMORGAN CHASE & CO	3.2000	1,060,000	1,061,524	1,051,181
JPMORGAN CHASE & CO	3.2500	1,525,000	1,523,487	1,552,833
JPMORGAN CHASE & CO	3.6250	570,000	572,437	562,452
JPMORGAN CHASE & CO	3.8750	2,055,000	2,032,380	2,082,911
JPMORGAN CHASE & CO	4.1250	4,000,000	3,985,125	4,075,620
JPMORGAN CHASE & CO	4.2500	145,000	153,184	153,771
JPMORGAN CHASE & CO	4.9500	1,000,000	985,204	1,053,562
JPMORGAN CHASE & CO	6.3000	785,000	849,903	852,710
JPMORGAN CHASE & CO	4.2600	1,035,000	1,035,000	1,032,001
KELLOGG CO	4.5000	1,135,000	1,123,920	1,112,173
KENAN ADVANTAGE GROUP INC 144A	7.8750	75,000	75,000	76,688
KEYCORP	5.1000	75,000	81,654	81,847
KINDER MORGAN ENERGY PARTNERS	4.1500	545,000	548,393	552,155
KINDER MORGAN ENERGY PARTNERS	4.2500	600,000	592,728	607,540
KINDER MORGAN ENERGY PARTNERS	6.5000	100,000	109,724	110,670
KINDER MORGAN ENERGY PARTNERS	6.8500	150,000	165,476	166,932
KINDER MORGAN INC/DE	5.3000	2,550,000	2,482,904	2,559,111
KINDER MORGAN INC/DE	5.5500	1,010,000	968,141	1,031,965
KRAFT HEINZ FOODS CO	3.0000	4,425,000	4,402,084	4,158,363
KRAFT HEINZ FOODS CO	4.3750	140,000	139,574	131,376
KRAFT HEINZ FOODS CO	5.0000	375,000	371,647	389,467
KRAFT HEINZ FOODS CO	5.2000	1,025,000	1,021,139	1,069,846
KRAFT HEINZ FOODS CO	5.3750	140,000	150,959	152,103
KRAFT HEINZ FOODS CO	6.1250	295,000	311,400	311,929
KROGER CO/THE	2.3000	45,000	45,258	45,278
KROGER CO/THE	3.8750	285,000	284,898	256,869
L BRANDS INC	5.6250	600,000	624,228	629,250
L BRANDS INC	6.8750	350,000	370,661	337,750
LABORATORY CORP OF AMERICA HOL	3.6000	315,000	310,730	311,488
LANDRY'S INC 144A	6.7500	600,000	601,532	622,500
LEAR CORP	5.2500	1,000,000	991,486	1,054,447
LEGG MASON INC	5.6250	1,750,000	1,852,160	1,785,844
LG&E & KU ENERGY LLC	3.7500	145,000	150,632	150,455
LIBERTY MUTUAL GROUP INC 144A	4.8500	1,145,000	1,125,590	1,161,005
LINCOLN NATIONAL CORP	7.0000	230,000	295,039	297,123
LOWE'S COS INC	2.5000	495,000	492,933	470,176
MACY'S RETAIL HOLDINGS INC	3.6250	325,000	321,978	310,268
MACY'S RETAIL HOLDINGS INC	4.3750	275,000	291,915	273,052
MACY'S RETAIL HOLDINGS INC	6.6500	650,000	806,545	704,556
MAGELLAN MIDSTREAM PARTNERS LP	4.2000	375,000	325,618	340,234
MAGELLAN MIDSTREAM PARTNERS LP	4.2500	35,000	34,571	32,784
MAGELLAN MIDSTREAM PARTNERS LP	5.1500	200,000	215,740	209,798
MARRIOTT INTERNATIONAL INC/MD	3.1250	1,000,000	996,905	963,561
MARSH & MCLENNAN COS INC	3.5000	160,000	162,066	163,267
MASSACHUSETTS INSTITUTE OF TEC	3.8850	1,000,000	1,012,260	868,637
MASTERCARD INC	3.3750	195,000	201,868	201,644
MCDONALD'S CORP	1.8750	140,000	140,490	140,494

	Coupon	Units	Cost	Market Value
MCDONALD'S CORP	2.6250	35,000	34,912	34,969
MCDONALD'S CORP	4.4500	1,455,000	1,447,861	1,459,845
MCDONALD'S CORP	4.8750	1,400,000	1,673,838	1,489,044
MCKESSON CORP	4.7500	115,000	123,434	123,484
MCKESSON CORP	4.8830	610,000	717,863	629,710
MEDNAX INC 144A	5.2500	375,000	374,997	382,500
MEDTRONIC INC	3.5000	1,410,000	1,440,849	1,442,777
MEDTRONIC INC	4.6250	2,105,000	2,352,878	2,254,485
MERCK & CO INC	3.7000	2,100,000	1,907,963	1,995,275
METLIFE INC	4.6000	1,540,000	1,534,123	1,622,102
METLIFE INC	4.8750	1,000,000	1,034,464	1,090,283
METLIFE INC	7.7170	50,000	55,239	55,207
MICROSOFT CORP	1.8500	100,000	100,414	100,273
MICROSOFT CORP	3.1250	1,300,000	1,305,364	1,312,242
MICROSOFT CORP	3.7000	2,290,000	2,279,026	2,149,646
MICROSOFT CORP	3.9500	220,000	214,547	205,605
MICROSOFT CORP	4.2500	1,810,000	1,805,143	1,855,341
MICROSOFT CORP	5.3000	2,000,000	2,263,611	2,373,402
MORGAN STANLEY	3.1250	310,000	308,016	295,887
MORGAN STANLEY	3.7000	370,000	389,709	375,318
MORGAN STANLEY	3.7500	760,000	779,354	784,855
MORGAN STANLEY	3.9500	4,000,000	3,835,468	3,961,556
MORGAN STANLEY	4.1000	185,000	189,675	191,066
MORGAN STANLEY	4.3000	1,215,000	1,134,626	1,201,780
MORGAN STANLEY	4.3500	1,200,000	1,182,297	1,229,130
MORGAN STANLEY	5.5000	1,155,000	1,255,607	1,260,925
MORGAN STANLEY	5.6250	600,000	646,191	647,875
MORGAN STANLEY BANK OF C14 A2	2.9160	1,400,000	1,453,080	1,421,369
MORGAN STANLEY BANK OF C21 A3	3.0770	2,000,000	1,953,267	1,990,782
MORGAN STANLEY BANK OF C23 A3	3.4510	3,500,000	3,533,826	3,563,131
MORTGAGE REPURCHASE 3 A1 144A	1.9894	560,000	562,656	560,070
MORTGAGE REPURCHASE 4 A1 144A	2.0578	2,340,000	2,340,409	2,330,060
MORTGAGE REPURCHASE A 5 A 144A	2.1594	400,000	400,090	400,642
MORTGAGEIT SECURITIES COR 2 A1	1.4906	1,611,184	1,501,051	1,503,138
MPLX LP	5.2000	45,000	44,688	45,282
MYLAN INC	2.5500	50,000	50,054	50,192
NABORS INDUSTRIES INC	4.6250	135,000	135,840	136,181
NABORS INDUSTRIES INC	6.1500	300,000	308,317	310,980
NAVIENT CORP	8.4500	975,000	1,089,837	1,038,375
NBCUNIVERSAL MEDIA LLC	5.1500	190,000	206,764	207,379
NBCUNIVERSAL MEDIA LLC	6.4000	4,470,000	5,550,913	5,705,267
NEW YORK AND PRESBYTERIAN HOSP	4.0240	500,000	457,234	491,050
NEWELL BRANDS INC	4.2000	60,000	59,888	62,445
NEWELL BRANDS INC	5.5000	955,000	951,573	1,083,843
NIKE INC	3.8750	610,000	604,474	588,359
NISOURCE FINANCE CORP	6.8000	125,000	135,274	135,227
NOBLE ENERGY INC	3.9000	250,000	253,345	253,401
NOBLE ENERGY INC	4.1500	695,000	717,662	729,232
NOBLE ENERGY INC	6.0000	275,000	297,117	305,460
NOBLE ENERGY INC	8.2500	200,000	221,074	222,478
NORFOLK SOUTHERN CORP	3.0000	70,000	70,529	70,935
NORFOLK SOUTHERN CORP	3.9500	1,000,000	904,677	962,946
NORFOLK SOUTHERN CORP	5.7500	275,000	286,195	286,165
NORFOLK SOUTHERN CORP	5.9000	330,000	356,635	357,801
NORTHERN STATES POWER CO/MN	4.0000	205,000	201,750	205,731
NOVARTIS CAPITAL CORP	2.4000	1,420,000	1,410,901	1,412,458
NOVARTIS CAPITAL CORP	3.4000	110,000	113,776	113,528
NRG ENERGY INC 144A	6.6250	500,000	493,383	498,750
OCCIDENTAL PETROLEUM CORP	3.0000	75,000	74,699	72,151
OCCIDENTAL PETROLEUM CORP	4.4000	370,000	369,580	375,231
OCCIDENTAL PETROLEUM CORP	4.6250	1,725,000	1,707,032	1,803,244
OGLETHORPE POWER CORP	4.2500	855,000	841,265	806,674
OMEGA HEALTHCARE INVESTORS INC	4.5000	2,000,000	1,986,321	1,961,602
ONCOR ELECTRIC DELIVERY CO LLC	2.9500	145,000	143,100	143,630
ONEMAIN DIRECT AUTO 1A A 144A	2.1600	1,000,000	999,979	998,450
ONEMAIN DIRECT AUTO 1A B 144A	2.8800	300,000	299,980	299,532
ONEMAIN FINANCIAL IS 1A A 144A	3.6600	800,000	799,810	814,314
ONEMAIN FINANCIAL IS 1A A 144A	3.1900	500,000	505,992	505,288
ONEMAIN FINANCIAL IS 2A A 144A	4.1000	1,400,000	1,399,788	1,433,711
ONEOK PARTNERS LP	3.3750	195,000	189,117	195,180
ONEOK PARTNERS LP	6.8500	200,000	231,789	238,896
ONEOK PARTNERS LP	8.6250	180,000	198,617	200,497
ORACLE CORP	2.5000	155,000	153,127	154,217
ORACLE CORP	2.9500	1,830,000	1,778,735	1,806,333
ORACLE CORP	4.0000	625,000	624,894	596,262
ORACLE CORP	4.1250	3,000,000	2,836,247	2,915,892
ORACLE CORP	5.0000	210,000	224,431	225,181
PACIFIC GAS & ELECTRIC CO	3.5000	325,000	323,257	332,171
PACIFIC GAS & ELECTRIC CO	3.8500	330,000	348,343	346,744
PACIFIC GAS & ELECTRIC CO	4.0000	580,000	569,412	569,699
PACIFIC GAS & ELECTRIC CO	4.7500	3,000,000	3,133,323	3,295,299

	Coupon	Units	Cost	Market Value
PACIFICORP	3.3500	905,000	904,028	918,647
PENSKE TRUCK LEASING CO L 144A	3.2000	1,625,000	1,620,577	1,653,711
PEOPLE'S UNITED BANK NA	4.0000	255,000	257,164	253,884
PEPSICO INC	3.4500	550,000	545,565	497,625
PEPSICO INC	4.4500	1,520,000	1,614,174	1,617,266
PFIZER INC	4.1250	1,450,000	1,447,522	1,449,075
PFIZER INC	4.4000	1,500,000	1,733,177	1,568,726
PHILLIPS 66	4.3000	1,180,000	1,226,249	1,251,035
PHILLIPS 66	4.8750	1,595,000	1,587,133	1,601,780
PINNACLE ENTERTAINMENT IN 144A	5.6250	850,000	862,914	860,625
PIONEER NATURAL RESOURCES CO	3.9500	650,000	654,806	676,619
PLAINS ALL AMERICAN PIPELINE L	4.7000	2,205,000	2,053,587	1,995,529
PLAINS ALL AMERICAN PIPELINE L	4.9000	300,000	272,268	281,053
PNC BANK NA	1.9500	445,000	444,708	445,905
PNC BANK NA	4.2000	1,000,000	1,034,117	1,067,804
PNC FINANCIAL SERVICES GROUP I	4.3750	180,000	192,379	191,807
POST HOLDINGS INC 144A	6.0000	525,000	516,401	552,563
PRESIDENT & FELLOWS OF HARVARD	3.1500	1,295,000	1,292,780	1,195,526
PRINCIPAL FINANCIAL GROUP INC	3.1000	440,000	439,380	428,428
PROGRESS ENERGY INC	4.8750	385,000	411,151	410,185
PROVIDENCE ST JOSEPH HEALTH OB	2.7460	115,000	115,000	109,571
PRUDENTIAL FINANCIAL INC	4.6000	1,665,000	1,799,657	1,756,437
PUBLIC SERVICE CO OF COLORADO	3.5500	1,220,000	1,207,506	1,110,475
PULTEGROUP INC	5.0000	300,000	299,993	300,000
RELX CAPITAL INC	3.1250	525,000	515,707	523,907
REPUBLIC SERVICES INC	5.5000	155,000	166,800	167,702
RIALTO HOLDINGS LLC / RIA 144A	7.0000	1,000,000	1,018,695	1,018,750
RIO OIL FINANCE TRUST 20 3 A2	9.2500	2,000,155	1,979,179	2,025,157
SAN DIEGO GAS & ELECTRIC CO	3.6000	85,000	88,802	88,758
SAXON ASSET SECURITIES TRU 1 A	1.5306	7,828	7,433	7,225
SELECT INCOME REIT	2.8500	1,090,000	1,093,963	1,096,940
SHEARER'S FOODS LLC / CHI 144A	9.0000	700,000	733,001	729,750
SLM PRIVATE EDUCATIO B A2 144A	3.4800	375,341	387,105	379,175
SLM STUDENT LOAN TRUST 20 3 A2	1.2906	743,075	742,356	742,691
SOUTH CAROLINA ELECTRIC & GAS	5.1000	2,000,000	2,000,363	2,069,862
SOUTHERN CALIFORNIA EDISON CO	3.5000	295,000	306,492	307,192
SOUTHERN CALIFORNIA EDISON CO	4.0500	1,000,000	966,577	1,012,916
SOUTHERN CALIFORNIA GAS CO	3.2000	925,000	923,148	939,513
SOUTHERN COPPER CORP	3.8750	215,000	211,110	216,169
SOUTHERN COPPER CORP	5.8750	550,000	530,190	570,279
SOUTHWESTERN ELECTRIC POWER CO	2.7500	1,865,000	1,863,149	1,763,910
SPECIALTY UNDERWRITING & BC1 A	1.6706	3,525	3,256	3,208
SPRINGCASTLE AMERICA AA A 144A	3.0500	1,216,822	1,216,777	1,224,285
SPRINGLEAF FUNDING T AA A 144A	3.1600	1,600,000	1,582,480	1,615,165
SPRINGS INDUSTRIES INC	6.2500	350,000	358,823	359,625
STRUCTURED ADJUSTABLE R 18 3A1	3.2694	738,110	748,529	715,149
STRYKER CORP	4.6250	890,000	1,023,687	915,207
SUNOCO LP / SUNOCO FINANCE COR	6.2500	455,000	455,019	464,100
SYNCHRONY FINANCIAL	2.7000	1,500,000	1,486,946	1,506,015
SYNCHRONY FINANCIAL	4.2500	135,000	137,880	138,274
SYNCHRONY FINANCIAL	4.5000	970,000	966,943	995,453
TARGET CORP	4.0000	1,500,000	1,403,641	1,447,793
TAYLOR MORRISON COMMUNITI 144A	5.6250	650,000	637,522	672,750
TEACHERS INSURANCE & ANNU 144A	4.9000	825,000	854,582	892,186
TEMPUR SEALY INTERNATIONAL INC	5.5000	150,000	150,020	147,900
TENET HEALTHCARE CORP	6.2500	800,000	835,520	839,500
TENET HEALTHCARE CORP	8.0000	585,000	593,360	594,506
TIME WARNER CABLE LLC	5.8500	590,000	591,905	591,812
TIME WARNER INC	3.8000	360,000	357,320	356,074
TIME WARNER INC	4.0000	180,000	186,847	188,395
TIME WARNER INC	4.7500	380,000	407,197	407,924
TIME WARNER INC	6.1000	3,000,000	3,405,281	3,379,566
TRAVELERS COS INC/THE	4.6000	1,000,000	1,034,821	1,087,184
TRAVELERS COS INC/THE	5.8000	460,000	481,913	481,331
UNILEVER CAPITAL CORP	4.2500	400,000	430,950	429,005
UNION PACIFIC CORP	4.0000	135,000	144,223	142,942
UNITED AIRLINES 2016-1 CLASS A	3.1000	935,000	935,012	919,806
UNITED PARCEL SERVICE INC	5.1250	45,000	48,032	48,087
UNITED RENTALS NORTH AMERICA I	5.5000	270,000	269,889	272,700
UNITED RENTALS NORTH AMERICA I	5.8750	85,000	84,993	88,613
UNITED TECHNOLOGIES CORP	4.5000	1,000,000	1,042,836	1,058,364
UNITEDHEALTH GROUP INC	2.8750	170,000	170,587	170,500
UNITEDHEALTH GROUP INC	3.3750	405,000	402,941	407,656
UNITEDHEALTH GROUP INC	4.2000	290,000	287,849	294,478
UNITEDHEALTH GROUP INC	4.2500	1,700,000	1,666,199	1,732,637
UNITEDHEALTH GROUP INC	4.6250	460,000	459,941	501,507
UNITEDHEALTH GROUP INC	4.7000	155,000	168,290	167,922
UNITEDHEALTH GROUP INC	6.0000	40,000	41,609	41,542
UNIVERSITY OF SOUTHERN CALIFOR	3.0280	1,125,000	1,125,033	1,015,193
VERIZON COMMUNICATIONS INC	4.1500	475,000	500,001	492,246
VERIZON COMMUNICATIONS INC	4.2720	4,830,000	4,429,305	4,472,614

	Coupon	Units	Cost	Market Value
VERIZON COMMUNICATIONS INC	4.6000	380,000	405,407	406,049
VERIZON COMMUNICATIONS INC	4.6720	7,165,000	6,592,669	6,398,345
VERIZON COMMUNICATIONS INC	5.0120	225,000	210,323	213,453
VERIZON COMMUNICATIONS INC	5.1500	1,985,000	2,176,921	2,184,687
VERIZON COMMUNICATIONS INC	5.2500	193,500	193,500	201,605
VIACOM INC	3.1250	130,000	127,447	128,651
VIACOM INC	4.8500	3,500,000	3,292,574	3,386,114
VIACOM INC	5.6250	185,000	197,978	198,971
VIRGINIA ELECTRIC & POWER CO	3.5000	1,025,000	1,024,060	1,046,074
VISA INC	4.3000	2,205,000	2,201,398	2,314,013
VOLT LI LLC NP11 A1 144A	3.5000	533,503	533,503	537,419
VULCAN MATERIALS CO	7.5000	675,000	786,053	790,188
WAL-MART STORES INC	5.0000	3,775,000	4,160,447	4,292,851
WALT DISNEY CO/THE	4.1250	900,000	925,030	926,807
WASTE MANAGEMENT INC	2.9000	35,000	34,953	35,603
WASTE MANAGEMENT INC	4.6000	105,000	113,071	113,086
WASTE MANAGEMENT INC	4.7500	120,000	129,024	129,412
WEC ENERGY GROUP INC	3.5500	2,000,000	1,999,720	2,037,312
WELLS FARGO & CO	4.1000	520,000	526,092	530,914
WELLS FARGO & CO	4.3000	525,000	527,108	545,551
WELLS FARGO & CO	4.6500	5,500,000	5,330,409	5,520,108
WELLS FARGO BANK NA	2.1500	700,000	699,132	702,358
WELLS FARGO BANK NA	1.7500	350,000	350,000	352,623
WELLS FARGO COMMERCIAL BNK1 A2	2.3990	2,200,000	2,221,685	2,059,442
WELLS FARGO COMMERCIAL C29 A3	3.3680	1,500,000	1,514,451	1,512,085
WESTERN DIGITAL CORP 144A	7.3750	350,000	349,975	383,688
WESTERN GAS PARTNERS LP	4.0000	95,000	96,565	97,559
WESTROCK RKT CO	4.9000	90,000	95,884	97,457
WILLIAMS PARTNERS LP	4.3000	1,150,000	1,126,094	1,183,309
WR BERKLEY CORP	7.3750	1,000,000	1,109,838	1,116,260
XEROX CORP	4.5000	800,000	860,365	834,187
XPO LOGISTICS INC 144A	6.5000	283,000	296,905	297,150
XTO ENERGY INC	5.5000	145,000	152,264	151,607
XYLEM INC/NY	4.8750	205,000	219,071	222,561
ZIMMER BIOMET HOLDINGS INC	2.7000	155,000	155,740	156,096
ZOETIS INC	3.2500	550,000	567,866	555,427
Total of Domestic Corporate & Other Bonds			523,436,009	523,544,421

Total of Domestic Fixed Income Securities

827,115,073

817,391,690

International Securities

18.21%

International Fixed Income Securities

ARGENTINA

ARGENTINE REPUBLIC GOVERN 144A	5.6250	1,200,000	1,200,000	1,228,800
YPF SA 144A	8.5000	400,000	441,367	438,276
PROVINCIA DE BUENOS AIRES 144A	9.9500	800,000	909,711	910,160

AUSTRALIA

BHP BILLITON FINANCE USA LTD	5.0000	900,000	1,078,357	1,007,860
RIO TINTO FINANCE USA LTD	3.7500	5,640,000	5,608,116	5,863,147

AUSTRIA

JBS INVESTMENTS GMBH 144A	7.7500	425,000	444,293	445,188
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BAHAMAS

SILVERSEA CRUISE FINANCE 144A	7.2500	335,000	335,001	351,750
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BERMUDA

NOVARTIS SECURITIES INVESTMENT	5.1250	200,000	224,071	212,494
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BRAZIL

BRAZILIAN GOVERNMENT INTERNATI	4.2500	1,000,000	905,852	985,000
BRAZILIAN GOVERNMENT INTERNATI	5.0000	450,000	376,891	400,500

BRITISH VIRGIN ISLANDS

CNOOC FINANCE 2013 LTD	3.0000	800,000	765,975	780,624
GRUPO UNICOMER CO LTD 144A	7.8750	415,000	414,992	430,355
CENTRAL AMERICAN BOTTLING 144A	5.7500	800,000	792,613	829,168

CANADA

BROOKFIELD RESIDENTIAL PR 144A	6.3750	750,000	737,057	771,563
CANADIAN NATIONAL RAILWAY CO	2.2500	825,000	802,176	807,167
CANADIAN NATIONAL RAILWAY CO	5.5500	95,000	106,099	99,173
CANADIAN NATIONAL RAILWAY CO	6.8000	130,000	138,316	138,298
CENOVUS ENERGY INC	3.0000	1,000,000	958,664	985,974
CENOVUS ENERGY INC	5.7000	70,000	75,149	75,600
CNOOC NEXEN FINANCE 2014 ULC	1.6250	400,000	400,031	399,956
ROGERS COMMUNICATIONS INC	6.8000	145,000	154,722	154,761
TRANSCANADA PIPELINES LTD	5.0000	1,620,000	1,654,307	1,776,989
VALEANT PHARMACEUTICALS I 144A	5.8750	1,500,000	1,518,528	1,164,375
HUSKY ENERGY INC	4.0000	500,000	512,883	507,635
HUSKY ENERGY INC	6.8000	350,000	410,513	422,087

	Coupon	Units	Cost	Market Value
CASCADES INC 144A	5.5000	500,000	500,625	498,750
PROVINCE OF ONTARIO CANADA	2.4000	130,000	129,687	130,490
PROVINCE OF ONTARIO CANADA	4.4000	135,000	144,272	144,629
CAYMAN ISLANDS				
ATRIUM X 10A A 144A	2.2784	2,000,000	1,985,223	2,001,369
AVERY POINT V CLO LT 5A A 144A	2.6184	250,000	243,352	250,692
BENEFIT STREET P VIIA A1A 144A	2.6884	3,250,000	3,242,666	3,266,748
BENEFIT STREET PAR IA A2R 144A	3.4084	250,000	250,000	251,588
ICG US CLO 2014-1 L 1A A1 144A	2.3062	1,700,000	1,672,573	1,697,012
JEFFERSON MILL CLO 1A A1 144A	2.6562	3,500,000	3,509,218	3,498,793
LSTAR SECURITIES INV 1 A1 144A	2.9828	681,814	668,711	673,430
LSTAR SECURITIES INV 5 A1 144A	2.9828	659,775	653,024	657,806
LSTAR SECURITIES INV 8 A1 144A	2.9828	660,697	616,178	663,345
LSTAR SECURITIES INV 9 A1 144A	2.9828	1,341,344	1,308,702	1,336,314
LSTAR SECURITIES INVE 2 A 144A	2.9828	686,261	667,370	683,462
LSTAR SECURITIES INVE 7 A 144A	2.9828	1,282,337	1,273,122	1,278,731
OZLM FUNDING LTD 1A A1R 144A	2.6732	3,500,000	3,503,663	3,500,570
PALMER SQUARE CLO 2A A1A 144A	2.6562	3,500,000	3,499,187	3,514,402
REGATTA IV FUNDING 1A A1 144A	2.5662	1,000,000	995,018	1,001,082
SEAGATE HDD CAYMAN		4.8750	1,455,000	1,446,988
SHACKLETON 2014-V CL 5A A 144A	2.5340	1,750,000	1,749,266	1,750,000
SOUND POINT CLO IX L 2A A 144A	2.6762	3,500,000	3,502,785	3,512,393
SWIRE PACIFIC MTN FINANCI REGS		4.5000	500,000	530,000
TENCENT HOLDINGS LTD 144A		3.3750	500,000	506,119
TENCENT HOLDINGS LTD REGS		2.8750	800,000	800,853
THL CREDIT WIND RIVE 1A A 144A	2.6562	3,750,000	3,747,847	3,764,300
UPCB FINANCE IV LTD 144A		5.3750	1,250,000	1,226,414
VIBRANT CLO IV LTD 4A A1 144A	2.8062	1,000,000	996,949	1,006,184
XLIT LTD		5.2500	300,000	309,954
BALLYROCK CLO 2016-1 1A A 144A		2.4060	1,500,000	1,500,000
JAMESTOWN CLO IX L 9A A1B 144A	2.6562	2,250,000	2,239,105	2,247,812
LSTAR SECURITIES INVE 3 A 144A	2.9828	539,088	533,188	539,881
TRINITAS CLO V LTD 5A A 144A	2.8562	1,500,000	1,500,000	1,506,465
VALE OVERSEAS LTD		6.2500	157,000	170,541
WELLFLEET CLO 2016- 2A A1 144A	2.8062	1,000,000	1,000,027	1,006,043
ALM VIII LTD 8A A1R 144A	2.6484	1,000,000	999,913	1,001,466
BENEFIT STREET PART VA AR 144A	2.3562	1,750,000	1,750,000	1,749,778
EATON VANCE CLO 201 1A AR 144A	2.3584	2,000,000	1,999,996	1,998,196
KVK CLO 2014-1 LTD 1A A1R 144A	0.0100	1,750,000	1,750,000	1,749,125
LSTAR SECURITIES INVE 1 A 144A	2.9828	1,043,267	1,032,019	1,040,659
MOUNTAIN VIEW CLO 2 1A AR 144A	2.3957	1,000,000	1,000,000	992,747
REGATTA IV FUNDING L 1A B 144A	3.1662	1,500,000	1,502,095	1,501,102
THL CREDIT WIND RIV 1A AR 144A	2.3384	500,000	500,000	500,000
WELLFLEET CLO 2017- 1A A1 144A	0.0100	750,000	750,000	750,000
KVK CLO 2014-3 LTD 3A AR 144A	2.3584	2,250,000	2,250,000	2,250,000
CARLYLE US CLO 201 1A A1B 144A	2.3911	1,500,000	1,491,600	1,491,600
CHILE				
CHILE GOVERNMENT INTERNATIONAL		3.1250	300,000	301,670
CORP NACIONAL DEL COBRE D REGS		3.7500	400,000	407,998
ENEL AMERICAS SA	4.0000	170,000	167,317	168,038
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO		4.0000	1,020,000	1,016,034
COLOMBIA GOVERNMENT INTERNATIO		5.6250	1,500,000	1,547,028
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS		7.5000	1,410,000	1,524,388
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_ R EUR-EONIA-REUTERS 1	0.0100	830,000	0	901,868
CCP_IRS_ R EUR-EONIA-REUTERS 1	0.3240	-550,000	-3,631	-588,253
CCP_IRS_ R EUR-EONIA-REUTERS 1	0.4850	-280,000	0	-299,474
FINLAND				
FINLAND GOVERNMENT INTERNATION		6.9500	700,000	921,404
FRANCE				
BNP PARIBAS SA	2.3750	295,000	295,155	294,774
BNP PARIBAS SA	4.2500	800,000	811,578	810,087
BNP PARIBAS SA 144A	4.3750	575,000	575,285	572,327
BNP PARIBAS SA 144A	4.6250	270,000	269,745	269,930
ORANGE SA	5.3750	1,100,000	1,131,927	1,219,906
TOTAL CAPITAL INTERNATIONAL SA	2.7000	105,000	103,875	104,123
GERMANY				
DEUTSCHE BANK AG	3.3750	280,000	279,287	281,699
DEUTSCHE BANK AG/LONDON	1.8750	320,000	320,228	319,652
IHO VERWALTUNGS GMBH 144A	4.7500	520,000	520,044	507,000
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	3.7500	520,000	514,304	511,567
HONG KONG				
CITIC LTD REGS	6.8000	200,000	224,772	234,794
HUNGARY				
HUNGARY GOVERNMENT INTERNATION	4.1250	800,000	810,938	816,000
HUNGARY GOVERNMENT INTERNATION	5.3750	1,500,000	1,619,502	1,669,407
HUNGARY GOVERNMENT INTERNATION	6.3750	300,000	330,072	337,875
HUNGARY GOVERNMENT INTERNATION	7.6250	228,000	339,151	330,860

	Coupon	Units	Cost	Market Value
INDIA				
EXPORT-IMPORT BANK OF IND 144A	3.3750	1,040,000	1,041,451	993,323
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	3.7500	150,000	161,464	171,663
INDONESIA GOVERNMENT INTE 144A	8.5000	250,000	366,021	360,879
INDONESIA GOVERNMENT INTE REGS	3.7500	650,000	754,266	743,872
INDONESIA GOVERNMENT INTE REGS	8.5000	340,000	471,932	490,795
IRAQ				
IRAQ GOVERNMENT AID BOND	2.1490	200,000	200,000	199,103
IRELAND				
ARDAGH PACKAGING FINANCE 144A	4.6250	400,000	400,000	403,000
GRIFOLS WORLDWIDE OPERATIONS L	5.2500	325,000	327,210	337,350
VIMPEL COMMUNICATIONS VIA 144A	9.1250	400,000	413,394	428,023
GE CAPITAL INTERNATIONAL FUNDI	2.3420	1,194,000	1,177,339	1,199,165
GE CAPITAL INTERNATIONAL FUNDI	4.4180	3,849,000	3,734,102	4,064,367
SHIRE ACQUISITIONS INVESTMENTS	2.8750	640,000	639,923	621,007
SHIRE ACQUISITIONS INVESTMENTS	3.2000	560,000	559,364	533,245
ENDO DAC / ENDO FINANCE L 144A	6.0000	600,000	565,273	525,000
ISLE OF MAN				
SASOL FINANCING INTERNATIONAL	4.5000	900,000	911,310	909,450
ITALY				
TELECOM ITALIA SPA/MILANO	6.3750	250,000	368,709	341,514
TELECOM ITALIA SPA/MILANO 144A	5.3030	550,000	561,688	556,188
JAPAN				
NOMURA HOLDINGS INC	2.7500	330,000	333,217	333,466
SUMITOMO MITSUI BANKING CORP	3.9500	250,000	263,068	261,780
JAPAN FINANCE ORGANIZATIO 144A	2.1250	400,000	397,351	382,677
JAPAN BANK FOR INTERNATIONAL C	2.2500	200,000	199,470	200,284
JERSEY C I				
CPUK FINANCE LTD 144A	7.0000	375,000	586,198	493,296
UBS GROUP FUNDING JERSEY 144A	4.1250	875,000	884,119	889,804
KAZAKHSTAN				
KAZMUNAYGAS NATIONAL CO J 144A	9.1250	1,200,000	1,264,714	1,292,789
LITHUANIA				
LITHUANIA GOVERNMENT INTE 144A	7.3750	340,000	388,018	386,852
LUXEMBOURG				
ACTAVIS FUNDING SCS	3.8000	525,000	522,691	529,790
ACTAVIS FUNDING SCS	4.5500	3,955,000	3,850,294	3,965,750
ACTAVIS FUNDING SCS	4.7500	170,000	167,917	170,728
GAZPROM OAO VIA GAZ CAPIT 144A	4.9500	500,000	509,952	518,326
GAZPROM OAO VIA GAZ CAPIT 144A	6.5100	1,000,000	1,080,286	1,106,430
TELECOM ITALIA CAPITAL SA	7.1750	1,300,000	1,456,475	1,412,125
TYCO ELECTRONICS GROUP SA	6.5500	120,000	122,990	122,917
RUMO LUXEMBOURG SARL 144A	7.3750	370,000	370,000	379,250
MALAYSIA				
MALAYSIA SOVEREIGN SUKUK REGS	3.0430	500,000	496,431	493,500
MEXICO				
AMERICA MOVIL SAB DE CV	5.0000	300,000	323,415	321,562
CEMEX SAB DE CV 144A	5.7000	350,000	318,392	363,125
FERMACA ENTERPRISES S DE 144A	6.3750	301,445	309,455	308,981
GRUPO TELEVISIA SAB	6.1250	200,000	199,409	210,473
MEXICHEM SAB DE CV 144A	5.8750	300,000	278,404	294,000
MEXICO GOVERNMENT INTERNATIONA	4.0000	666,000	693,557	685,980
MEXICO GOVERNMENT INTERNATIONA	4.7500	500,000	468,411	486,250
MEXICO GOVERNMENT INTERNATIONA	6.0500	5,000,000	5,765,919	5,712,500
PETROLEOS MEXICANOS	4.8750	2,515,000	2,557,638	2,556,646
PETROLEOS MEXICANOS	5.6250	3,600,000	3,420,466	3,218,760
PETROLEOS MEXICANOS	6.3750	319,000	287,759	311,095
PETROLEOS MEXICANOS	6.8750	250,000	249,593	277,500
PETROLEOS MEXICANOS 144A	5.3750	150,000	149,198	157,125
PETROLEOS MEXICANOS 144A	6.5000	1,305,000	1,302,851	1,403,854
SIGMA ALIMENTOS SA DE CV 144A	4.1250	450,000	449,157	439,875
TRUST F/1401 144A	5.2500	500,000	520,095	511,250
COMISION FEDERAL DE ELECT 144A	4.7500	600,000	612,302	601,500
MEXICO CITY AIRPORT TRUST 144A	4.2500	300,000	305,069	304,125
MONGOLIA				
MONGOLIA GOVERNMENT INTER 144A	8.7500	560,000	604,541	610,280
NETHERLANDS				
BHARTI AIRTEL INTERNATION 144A	5.1250	700,000	737,256	734,038
KONINKLIJKE PHILIPS NV	3.7500	875,000	902,931	909,610
LUKOIL INTERNATIONAL FINA 144A	7.2500	900,000	934,179	999,450
LYB INTERNATIONAL FINANCE BV	4.0000	775,000	796,487	807,738
LYONDELLBASELL INDUSTRIES NV	4.6250	400,000	362,270	374,886
LYONDELLBASELL INDUSTRIES NV	6.0000	400,000	450,344	452,853
MAJAPAHIT HOLDING BV REGS	8.0000	1,200,000	1,317,362	1,347,000
MYRIAD INTERNATIONAL HOLD 144A	5.5000	575,000	574,782	596,275
MYRIAD INTERNATIONAL HOLD 144A	6.0000	475,000	519,175	511,314
MYRIAD INTERNATIONAL HOLD REGS	6.0000	400,000	426,594	430,580
NXP BV / NXP FUNDING LLC 144A	4.6250	1,120,000	1,116,707	1,184,731
PETROBRAS GLOBAL FINANCE BV	5.3750	575,000	561,494	590,238
PETROBRAS GLOBAL FINANCE BV	6.1250	50,000	50,000	52,475

	Coupon	Units	Cost	Market Value
PETROBRAS GLOBAL FINANCE BV	7.3750	315,000	321,325	333,018
PETROBRAS GLOBAL FINANCE BV	8.3750	2,200,000	2,272,668	2,484,900
SENSATA TECHNOLOGIES BV 144A	5.6250	100,000	103,801	104,250
SHELL INTERNATIONAL FINANCE BV	2.1250	1,455,000	1,463,183	1,455,029
SHELL INTERNATIONAL FINANCE BV	4.1250	4,000,000	3,979,783	4,030,464
SHELL INTERNATIONAL FINANCE BV	4.3000	300,000	317,538	317,201
ZIGGO SECURED FINANCE BV REGS	3.7500	250,000	260,780	275,048
TEVA PHARMACEUTICAL FINANCE NE	3.1500	175,000	174,573	161,265
TEVA PHARMACEUTICAL FINANCE NE	4.1000	1,315,000	1,320,695	1,132,734
NORWAY				
SILK BIDCO AS REGS	7.5000	375,000	410,209	430,999
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	4.0000	600,000	599,775	626,250
PANAMA GOVERNMENT INTERNATIONA	6.7000	400,000	490,240	504,000
PERU				
PERUVIAN GOVERNMENT INTERNATIO	4.1250	1,590,000	1,586,675	1,709,250
PERUVIAN GOVERNMENT INTERNATIO	6.5500	1,720,000	2,120,065	2,220,950
PERUVIAN GOVERNMENT INTERNATIO	7.3500	400,000	504,372	518,000
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	9.5000	500,000	801,376	790,038
POLAND				
REPUBLIC OF POLAND GOVERNMENT	4.0000	200,000	211,522	209,927
PORTUGAL				
PORTUGAL GOVERNMENT INTER REGS	5.1250	2,005,000	2,069,527	1,943,246
ROMANIA				
ROMANIAN GOVERNMENT INTER 144A	6.1250	200,000	223,237	245,720
ROMANIAN GOVERNMENT INTER REGS	6.1250	230,000	296,440	282,578
RUSSIA				
RUSSIAN FOREIGN BOND - EU 144A	5.0000	500,000	503,765	533,464
SAUDI ARABIA				
SAUDI GOVERNMENT INTERNAT 144A	3.2500	530,000	523,255	515,160
SINGAPORE				
FLEX LTD	4.6250	1,000,000	1,019,808	1,049,775
SLOVENIA				
SLOVENIA GOVERNMENT INTER REGS	5.8500	400,000	455,136	458,926
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	4.3750	345,000	370,638	368,126
KOREA DEVELOPMENT BANK/THE	3.8750	205,000	205,446	205,356
KOREA DEVELOPMENT BANK/THE	4.6250	800,000	865,062	865,279
KOREA HYDRO & NUCLEAR POW 144A	4.7500	200,000	216,982	215,637
SPAIN				
TELEFONICA EMISIONES SAU	5.2130	1,355,000	1,355,000	1,371,618
SUPRANATIONAL GEOGRAPHIC FOCUS				
CORP ANDINA DE FOMENTO	2.1250	390,000	389,335	383,721
SWEDEN				
SVENSKA HANDELSBANKEN AB	1.8750	1,360,000	1,355,286	1,318,442
SVENSKA HANDELSBANKEN AB	2.5000	405,000	409,714	409,266
SWITZERLAND				
CREDIT SUISSE AG/NEW YORK NY	4.3750	275,000	293,227	291,165
CREDIT SUISSE AG/NEW YORK NY	6.0000	235,000	243,073	243,049
UBS AG/STAMFORD CT	2.3750	300,000	301,142	302,014
TURKEY				
TURKEY GOVERNMENT INTERNATIONA	5.6250	950,000	1,009,330	991,990
TURKEY GOVERNMENT INTERNATIONA	7.0000	1,300,000	1,418,968	1,418,469
UNITED KINGDOM				
ASTRAZENECA PLC	4.3750	1,520,000	1,499,233	1,549,693
BARCLAYS PLC	3.2000	615,000	614,653	615,362
BARCLAYS PLC	4.3750	1,035,000	1,013,564	1,044,371
BP CAPITAL MARKETS PLC	3.2450	520,000	528,476	531,172
BP CAPITAL MARKETS PLC	4.7500	95,000	100,111	100,126
BP CAPITAL MARKETS PLC	3.0170	435,000	434,990	417,523
BRITISH TELECOMMUNICATIONS PLC	5.9500	400,000	413,821	413,153
HSBC HOLDINGS PLC	4.2500	250,000	241,210	251,734
HSBC HOLDINGS PLC	4.8750	650,000	707,129	704,151
HSBC HOLDINGS PLC	5.1000	1,360,000	1,533,659	1,476,536
HSBC HOLDINGS PLC	5.2500	585,000	622,638	632,331
LLOYDS BANKING GROUP PLC	4.5000	625,000	628,021	641,375
LLOYDS BANKING GROUP PLC	4.6500	200,000	199,540	203,783
RIO TINTO FINANCE USA PLC	3.5000	9,000	9,185	9,372
ROYAL BANK OF SCOTLAND GROUP P	3.8750	900,000	899,748	887,004
ROYAL BANK OF SCOTLAND GROUP P	6.0000	1,225,000	1,309,292	1,294,830
ROYAL BANK OF SCOTLAND GROUP P	6.1250	125,000	132,509	132,365
SANTANDER UK PLC	2.3500	160,000	160,913	160,865
TESCO CORPORATE TREASURY REGS	2.5000	350,000	354,230	384,227
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.1000	1,700,000	1,736,215	1,634,125
Total of International Fixed Income Securities			193,348,397	194,787,653

Futures Contracts

0.01%

	Coupon	Units	Cost	Market Value
US 10 YR TREAS NTS FUTURE(CBT)	0.0000	-139	0	-80,508
US 2YR TREAS NTS FUT (CBT)	0.0000	-301	0	-85,376
US 5YR TREAS NTS FUTURE (CBT)	0.0000	592	0	62,331
US TREAS BD FUTURE (CBT)	0.0000	36	0	26,789
US ULTRA BOND (CBT)	0.0000	187	0	234,898
Total Futures Contracts				158,135
Cash Equivalent Securities & Others				5.37%
Master Notes/Money Markets				
BNY MELLON CASH RESERVE	0.0100	2,136	2,136	2,136
UMC CASH SWEEP ACCOUNT	0.6235	47,867,057	47,867,057	47,867,057
HEWLETT PACKARD ENTERPRISE CO	2.4500	1,145,000	1,144,845	1,148,341
SWAP COLLATERAL WITH CITIBANK	0.0000	280,000	280,000	280,000
Others (Payables, Receivables, etc.)			8,125,046	8,145,128
Total of Cash Equivalent Securities			57,419,084	57,442,662
Total of EXTENDED TERM FIXED INCOME FUND			1,077,882,554	1,069,780,140