

FIXED INCOME FUND

Domestic Fixed Income Securities

Coupon Units Cost Market Value

70.98%

U.S. Government & Federal Agency Obligations

ALAMEDA CA CORRIDOR TRANSPRTN	0	200,000	177,912	169,712
AMERICAN MUNI PWR-OHIO INC OH	5.939	100,000	110,746	121,858
AMERICAN MUNI PWR-OHIO INC OH	6.27	50,000	50,002	60,706
AMERICAN MUNI PWR-OHIO INC OH	7.834	100,000	110,202	143,076
AMERICAN MUNI PWR-OHIO INC OH	8.084	180,000	264,583	281,995
BAY AREA CA TOLL AUTH TOLL BRI	6.263	150,000	150,015	204,645
BAY AREA CA TOLL AUTH TOLL BRI	6.907	100,000	100,013	144,931
CALIFORNIA ST	7.3000	575,000	768,092	802,821
CALIFORNIA ST	7.3500	475,000	620,549	667,085
CALIFORNIA ST	7.5500	1,150,000	1,612,381	1,678,517
CALIFORNIA ST	7.6250	1,250,000	1,754,199	1,820,188
CALIFORNIA ST EARTHQUAKE AUTH	2.805	924,000	923,997	924,055
CHICAGO IL BRD OF EDU	5.282	225,000	223,103	222,021
CHICAGO IL TRANSIT AUTH SALES	6.2	200,000	200,021	242,134
CHICAGO IL TRANSIT AUTH SALES	6.3	120,000	126,872	125,356
CLARK CNTY NV ARPT REVENUE	6.881	200,000	218,625	205,752
COMMIT TO PUR FNMA SF MTG	3	13,400,000	12,868,188	12,808,058
COMMIT TO PUR FNMA SF MTG	3.5	61,800,000	61,010,125	60,747,806
COMMIT TO PUR FNMA SF MTG	4	61,000,000	61,345,508	61,514,686
DALLAS TX AREA RAPID TRANSIT S	5.022	100,000	100,007	115,828
DALLAS TX AREA RAPID TRANSIT S	5.999	110,000	121,304	141,947
EAST BAY CA MUNI UTILITY DIST	5.874	200,000	211,972	248,534
FANNIE MAE CONNECTICUT C01 1M2	5.83138	500,000	519,319	545,851
FANNIE MAE CONNECTICUT C01 2M2	6.83138	196,439	210,656	212,592
FANNIE MAE CONNECTICUT C02 1M2	8.28138	150,000	178,193	176,468
FANNIE MAE CONNECTICUT C02 1M2	4.88138	500,000	500,496	531,849
FANNIE MAE CONNECTICUT C02 2M2	5.93138	500,000	506,742	551,496
FANNIE MAE CONNECTICUT C03 1M2	7.28138	372,322	402,033	424,740
FANNIE MAE CONNECTICUT C03 2M2	8.18138	250,000	286,956	289,754
FANNIE MAE CONNECTICUT C03 2M2	7.28138	365,028	399,789	407,467
FANNIE MAE CONNECTICUT C04 1M2	7.98138	416,704	470,819	484,494
FANNIE MAE CONNECTICUT C05 2M2	6.73138	500,000	561,271	559,674
FANNIE MAE CONNECTICUT C06 1M2	6.53138	500,000	531,525	571,197
FANNIE MAE CONNECTICUT C07 2M2	6.63138	250,000	262,563	279,657
FEDERAL HOME LN BK CONS BD	2.625	6,490,000	6,488,658	6,471,685
FEDERAL HOME LN BK CONS BD	5.2500	65,000	64,546	68,256
FEDERAL HOME LN MTG CORP	1.1250	3,325,000	3,176,886	3,164,236
FEDERAL HOME LN MTG CORP	2.75	2,500,000	2,487,183	2,469,265
FEDERAL HOME LN MTG CORP	6.2500	225,000	228,761	296,643
FEDERAL NATL MTG ASSN	1.5000	6,250,000	6,243,336	6,107,750
FEDERAL NATL MTG ASSN	1.6000	1,465,000	1,461,238	1,422,836
FEDERAL NATL MTG ASSN	2.1250	250,000	248,354	232,928
FEDERAL NATL MTG ASSN	2.5	3,100,000	3,096,077	3,068,473
FEDERAL NATL MTG ASSN	2.875	700,000	697,155	694,086
FEDERAL NATL MTG ASSN	6.6250	775,000	969,859	1,021,189
FEDERAL NATL MTG ASSN	7.1250	470,000	625,722	633,819
FEDERAL NATL MTG ASSN	7.2500	400,000	589,069	547,101
FHLMC POOL #84-7415	4.297	8,624	8,644	9,039
FHLMC POOL #A5-5611	6	276	282	300
FHLMC POOL #A6-0064	5.5	7,615	8,147	8,220
FHLMC POOL #C0-0604	6	896	970	990
FHLMC POOL #C2-6459	6.5	2,135	2,037	2,362
FHLMC POOL #C8-0342	6.5	657	634	727
FHLMC POOL #C8-0398	6.5	197	186	218
FHLMC POOL #C9-1237	5	94,517	99,446	99,248
FHLMC POOL #G0-4593	5.5	14,108	15,114	15,246
FHLMC MULTICLASS CT	1.41183	777,997	53,385	32,531
FHLMC MULTICLASS CTF K037 A2	3.49	425,000	429,250	429,160
FHLMC MULTICLASS CTF K038 X3	2.48972	1,035,000	240,440	121,720
FHLMC MULTICLASS CTF K715 A2	2.856	108,552	108,586	107,972
FHLMC MULTICLASS MT	0.292	62,369,877	1,586,393	1,473,831
FHLMC MULTICLASS MT	1.43745	3,495,000	283,340	156,749
FHLMC MULTICLASS MT	1.55019	2,570,653	291,568	225,754
FHLMC MULTICLASS MTG 2559 PB	5.5	6	6	6
FHLMC MULTICLASS MTG 2765 CT	4	2,908	2,922	2,907
FHLMC MULTICLASS MTG 2950 FN	2.7295	117,500	119,771	117,832
FHLMC MULTICLASS MTG 2973 EB	5.5	4,392	4,770	4,527
FHLMC MULTICLASS MTG 2996 PB	5.5	8,757	9,668	9,218
FHLMC MULTICLASS MTG 3033 JD	5.5	7,829	8,764	8,057
FHLMC MULTICLASS MTG 3414 JB	4.5	1,601	1,684	1,603
FHLMC MULTICLASS MTG 57 1A1	6.5	33,621	35,468	37,478
FHLMC MULTICLASS MTG 61 1A1	3.34636	66,504	100,451	66,966
FHLMC MULTICLASS MTG K009 A2	3.808	1,900,000	1,933,964	1,921,670
FHLMC MULTICLASS MTG K010 A2	4.333	2,660,000	2,745,586	2,717,155
FHLMC MULTICLASS MTG K013 X3	2.81414	1,115,000	234,569	68,541
FHLMC MULTICLASS MTG K015 A1	2.257	2,429	2,419	2,420
FHLMC MULTICLASS MTG K016 A2	2.9676	1,450,000	1,467,607	1,443,628
FHLMC MULTICLASS MTG K017 X3	2.20454	2,025,000	281,425	132,189

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K018 A2	2.789	2,000,000	2,006,149	1,979,935
FHLMC MULTICLASS MTG K019 A1	1.459	344,991	340,969	341,182
FHLMC MULTICLASS MTG K020 A2	2.373	3,000,000	2,984,240	2,924,342
FHLMC MULTICLASS MTG K021 X3	1.96777	511,277	83,455	35,386
FHLMC MULTICLASS MTG K025 X1	0.85555	2,971,967	110,571	86,480
FHLMC MULTICLASS MTG K025 X3	1.7513	775,000	118,829	50,690
FHLMC MULTICLASS MTG K027 A2	2.637	2,500,000	2,449,710	2,446,434
FHLMC MULTICLASS MTG K028 A1	2.182	2,716,319	2,705,595	2,672,007
FHLMC MULTICLASS MTG K028 A2	3.111	620,000	620,911	617,978
FHLMC MULTICLASS MTG K028 X1	0.30069	32,925,364	570,814	356,536
FHLMC MULTICLASS MTG K029 A1	2.839	491,360	489,799	488,264
FHLMC MULTICLASS MTG K029 A2	3.32	21,433,000	21,552,772	21,531,455
FHLMC MULTICLASS MTG K030 A2	3.25	335,000	336,879	335,761
FHLMC MULTICLASS MTG K031 A1	2.778	271,382	270,290	269,598
FHLMC MULTICLASS MTG K031 A2	3.3	340,000	341,335	341,089
FHLMC MULTICLASS MTG K032 A1	3.016	188,100	188,240	187,708
FHLMC MULTICLASS MTG K032 A2	3.31	260,000	261,557	260,745
FHLMC MULTICLASS MTG K035 A1 M	2.615	3,301,508	3,310,112	3,270,905
FHLMC MULTICLASS MTG K036 X3IO	2.11006	555,000	95,959	52,326
FHLMC MULTICLASS MTG K040 A2	3.241	100,000	99,672	99,690
FHLMC MULTICLASS MTG K041 A2	3.171	8,000,000	8,037,496	7,940,293
FHLMC MULTICLASS MTG K041 X1IO	0.55071	113,366,567	4,189,060	3,208,523
FHLMC MULTICLASS MTG K045 X3	1.49607	2,660,000	298,854	214,370
FHLMC MULTICLASS MTG K047 A2	3.329	255,000	255,133	254,526
FHLMC MULTICLASS MTG K048 A2	3.284	5,000,000	5,023,200	4,977,514
FHLMC MULTICLASS MTG K050 A1	2.802	3,693,736	3,701,955	3,635,191
FHLMC MULTICLASS MTG K051 A2	3.308	1,030,000	1,036,302	1,026,615
FHLMC MULTICLASS MTG K052 A1	2.598	5,737	5,636	5,620
FHLMC MULTICLASS MTG K053 A2	2.995	107,000	104,767	104,282
FHLMC MULTICLASS MTG K054 A2	2.745	360,061	345,572	344,860
FHLMC MULTICLASS MTG K058 A1	2.34	1,726,061	1,653,782	1,651,234
FHLMC MULTICLASS MTG K058 A2	2.653	3,330,000	3,187,413	3,144,959
FHLMC MULTICLASS MTG K061 A2	3.347	180,000	179,531	178,086
FHLMC MULTICLASS MTG K062 AM	3.505	2,000,000	2,046,220	1,987,983
FHLMC MULTICLASS MTG K062 X1	0.30849	66,735,138	1,985,879	1,528,381
FHLMC MULTICLASS MTG K063 A1	3.045	2,911,846	2,898,638	2,873,951
FHLMC MULTICLASS MTG K064 A2	3.224	2,160,000	2,144,057	2,114,159
FHLMC MULTICLASS MTG K064 X1	0.608	62,202,221	3,410,941	2,709,597
FHLMC MULTICLASS MTG K064 X3	2.13244	505,000	96,537	72,356
FHLMC MULTICLASS MTG K065 A1	2.864	4,244,825	4,180,202	4,157,522
FHLMC MULTICLASS MTG K065 A2	3.243	100,000	100,775	97,830
FHLMC MULTICLASS MTG K068 A1	2.952	389,756	384,206	382,319
FHLMC MULTICLASS MTG K068 A2	3.244	262,000	256,979	255,696
FHLMC MULTICLASS MTG K068 X1	0.43669	79,967,738	3,339,305	2,647,316
FHLMC MULTICLASS MTG K069 A1	2.892	323,621	318,090	314,746
FHLMC MULTICLASS MTG K070 A1	3.026	5,393,374	5,377,892	5,293,569
FHLMC MULTICLASS MTG K070 A2	3.303	18,000	17,691	17,624
FHLMC MULTICLASS MTG K070 X1	0.32664	119,527,233	3,881,360	3,197,031
FHLMC MULTICLASS MTG K072 A1	3.252	4,906,217	4,998,529	4,863,149
FHLMC MULTICLASS MTG K073 AM	3.45	1,900,000	1,889,291	1,867,582
FHLMC MULTICLASS MTG K074 A1	3.6	1,391,016	1,416,849	1,407,168
FHLMC MULTICLASS MTG K074 X1	0.29058	47,168,218	1,458,843	1,203,483
FHLMC MULTICLASS MTG K076 A1	3.725	4,975,028	5,071,440	5,055,173
FHLMC MULTICLASS MTG K080 A1	3.736	5,750,000	5,864,691	5,837,972
FHLMC MULTICLASS MTG K080 A2	3.926	2,718,000	2,799,414	2,783,212
FHLMC MULTICLASS MTG K152 A1	2.83	10,840,985	10,722,374	10,306,821
FHLMC MULTICLASS MTG K154 A1	3.176	5,834,768	5,944,756	5,733,733
FHLMC MULTICLASS MTG K155 A1	3.75	6,772,215	6,902,024	6,842,652
FHLMC MULTICLASS MTG K156 A2	3.7	2,500,000	2,520,206	2,493,164
FHLMC MULTICLASS MTG K157 A2	3.99	4,560,000	4,640,225	4,647,318
FHLMC MULTICLASS MTG K711 X3	1.62282	2,280,394	239,770	30,849
FHLMC MULTICLASS MTG K713 A2	2.313	1,961,288	1,958,695	1,945,165
FHLMC MULTICLASS MTG K718 A2	2.791	45,000	44,661	44,493
FHLMC MULTICLASS MTG K719 A1	2.53	196,270	193,330	192,922
FHLMC MULTICLASS MTG K723 AM	2.527	2,500,000	2,467,566	2,414,623
FHLMC MULTICLASS MTG K724 A1	2.776	8,670,712	8,659,010	8,562,028
FHLMC MULTICLASS MTG K727 A1	2.632	4,782,513	4,729,755	4,699,870
FHLMC MULTICLASS MTG K727 A2	2.946	215,000	210,297	211,006
FHLMC MULTICLASS MTG K727 AM	3.037	2,000,000	1,979,176	1,963,186
FHLMC MULTICLASS MTG K728 X1	0.41526	64,922,105	1,980,230	1,376,199
FHLMC MULTICLASS MTG K729 A1	2.951	9,875,186	9,854,195	9,802,448
FHLMC MULTICLASS MTG K730 A2	3.59	2,000,000	2,051,134	2,025,376
FHLMC MULTICLASS MTG K730 AM	3.59	14,000,000	14,298,565	14,133,480
FHLMC MULTICLASS MTG K731 A1	3.481	996,843	1,011,060	1,002,725
FHLMC MULTICLASS MTG KBX1 A1	2.92	5,580,000	5,488,019	5,442,032
FHLMC MULTICLASS MTG KC02 A2	3.37	2,990,000	2,944,840	2,954,705
FHLMC MULTICLASS MTG KHG1 A2	3.341	7,250,000	7,364,368	7,186,090
FHLMC MULTICLASS MTG KHG1 A4	3.341	4,306,000	4,317,786	4,173,972
FHLMC MULTICLASS MTG KJ18 A2	3.065	455,000	458,659	452,171
FHLMC MULTICLASS MTG KJ20 A2	3.799	5,000,000	5,098,046	5,092,113
FHLMC MULTICLASS MTG KJ21 A2	3.7	7,000,000	7,139,215	7,055,976
FHLMC MULTICLASS MTG KW06 A1	3.8	5,497,303	5,591,238	5,573,843
FHLMC MULTICLASS MTG KW06 A2	3.8	2,000,000	2,025,413	2,022,356
FLORIDA ST BRD OF ADMIN FIN CO	2.638	225,000	227,362	222,759
FNMA POOL #0254155	6.5	40,098	44,784	43,961

	Coupon	Units	Cost	Market Value
FNMA POOL #0259429	6.5	111,279	124,352	122,000
FNMA POOL #0259453	6.5	332,667	371,800	364,717
FNMA POOL #0259480	6.5	55,198	61,700	60,516
FNMA POOL #0259512	6	127,207	141,472	137,347
FNMA POOL #0259576	6	194,932	188,148	210,443
FNMA POOL #0313097	6.5	849	939	931
FNMA POOL #0375487	7.28	311,040	311,040	310,965
FNMA POOL #0380390	7.85	427,743	427,744	427,580
FNMA POOL #0382294	7.05	1,211,587	1,211,587	1,211,226
FNMA POOL #0382761	6.662	840,878	840,878	839,224
FNMA POOL #0386766	7.12	2,976,623	2,976,624	3,007,622
FNMA POOL #0387044	7.12	1,859,082	1,859,083	1,906,033
FNMA POOL #0387150	6.19	1,602,669	1,602,669	1,651,019
FNMA POOL #0387347	5.9	3,384,642	3,384,643	3,449,519
FNMA POOL #0387366	6.11	3,498,959	3,498,960	3,570,435
FNMA POOL #0387522	6.01	2,226,121	2,226,122	2,274,065
FNMA POOL #0387593	6.41	1,556,916	1,556,917	1,603,591
FNMA POOL #0387677	6.12	1,162,985	1,234,145	1,190,678
FNMA POOL #0387707	5.5	733,907	777,432	749,277
FNMA POOL #0535497	6.5	2,147	2,197	2,366
FNMA POOL #0735439	6	417	422	420
FNMA POOL #0735930	5.5	4	4	4
FNMA POOL #0745238	6	880	899	891
FNMA POOL #0745932	6.5	5,277	5,759	5,875
FNMA POOL #0775852	3.146	162,826	173,368	161,946
FNMA POOL #0795297	3.146	22,173	23,915	22,053
FNMA POOL #0840669	4.643	3,928	3,682	4,092
FNMA POOL #0846937	4.038	24,875	27,010	25,900
FNMA POOL #0847996	3.53	20,176	22,473	20,743
FNMA POOL #0865959	3.861	37,986	36,714	39,507
FNMA POOL #0873376	6.16	2,171,241	2,171,242	2,277,188
FNMA POOL #0873441	6.22	2,668,822	2,668,822	2,739,876
FNMA POOL #0873477	5.51	3,828,947	4,065,342	3,915,308
FNMA POOL #0873943	6.01	3,442,889	3,442,890	3,543,477
FNMA POOL #0873976	6.45	1,522,190	1,522,191	1,576,852
FNMA POOL #0874000	6.13	3,099,044	3,099,045	3,273,331
FNMA POOL #0874303	5.9	979,436	979,436	1,033,346
FNMA POOL #0874305	6.17	3,208,556	3,208,557	3,415,548
FNMA POOL #0874500	5.83	652,866	700,728	690,897
FNMA POOL #0874598	5.82	1,046,866	1,046,866	1,109,969
FNMA POOL #0890430	3.5	381,052	396,935	383,197
FNMA POOL #0957026	5.7	800,184	800,184	849,693
FNMA POOL #0957054	5.27	756,369	850,125	814,671
FNMA POOL #0957135	5.42	3,772,416	3,772,417	3,978,261
FNMA POOL #0957142	5.52	469,651	519,729	502,107
FNMA POOL #0957414	6.37	1,119,879	1,223,482	1,228,543
FNMA POOL #0AB9341	3	68,460	67,780	66,080
FNMA POOL #0AE0443	6.5	13,798	15,093	15,288
FNMA POOL #0AL1886	3.262	453,746	470,135	456,133
FNMA POOL #0AL3544	2.397	45,884	45,448	45,058
FNMA POOL #0AT1156	3.262	31,666	32,584	31,709
FNMA POOL #0BD7165	4	4,048,222	4,268,517	4,090,646
FNMA POOL #0MA1557	3	41,001	41,750	40,705
FNMA POOL #0MA3027	4	4,267,693	4,492,101	4,312,200
FNMA POOL #0MA3125	3	700,929	728,141	692,999
FNMA GTD REMIC P/T 01-T5 A3	7.5	39,770	41,004	44,036
FNMA GTD REMIC P/T 02-W11 AV1	2.62138	1,133	1,171	1,109
FNMA GTD REMIC P/T 03-W6 F	2.56581	52,384	54,452	52,114
FNMA GTD REMIC P/T 03-W8 3F2	2.63138	22,528	22,754	22,648
FNMA GTD REMIC P/T 05-110 MN	5.5	1,889	2,063	1,892
FNMA GTD REMIC P/T 05-19 PA	5.5	6,333	6,904	6,440
FNMA GTD REMIC P/T 05-62 JE	5	15,769	17,590	16,142
FNMA GTD REMIC P/T 06-5 3A2	3.9551	20,439	20,453	21,422
FNMA GTD REMIC P/T 07-73 A1	2.27581	111,561	110,593	109,628
FNMA GTD REMIC P/T 08-51 B	4.5	865	916	865
FNMA GTD REMIC P/T 09-3 PD	5	16,510	18,217	17,097
FNMA GTD REMIC P/T 10-M7 A2	3.655	180,620	183,712	181,826
FNMA GTD REMIC P/T 11-27 P	2.5	11,990	12,332	11,785
FNMA GTD REMIC P/T 11-M1 A3	3.763	2,495,287	2,564,936	2,528,734
FNMA GTD REMIC P/T 11-M2 A3	3.764	256,223	260,541	260,065
FNMA GTD REMIC P/T 12-M12 2A	2.71245	2,195,897	2,204,579	2,164,370
FNMA GTD REMIC P/T 12-M13 A2	2.377	2,400,000	2,344,522	2,335,126
FNMA GTD REMIC P/T 12-M5 A2	2.715	10,336,001	10,389,717	10,162,471
FNMA GTD REMIC P/T 12-M8 X2 IO	0.7089	38,226,312	1,099,728	798,441
FNMA GTD REMIC P/T 13-M13 A2	2.54238	2,478,850	2,479,872	2,415,841
FNMA GTD REMIC P/T 13-M3 A2	2.50853	8,200,000	8,161,877	7,949,642
FNMA GTD REMIC P/T 14-M7 1A	3.27451	2,542,182	2,555,575	2,534,637
FNMA GTD REMIC P/T 15-5 CP	3	163,431	167,592	160,929
FNMA GTD REMIC P/T 15-M1 A2	2.532	114,286	109,164	108,880
FNMA GTD REMIC P/T 15-M6 A1	2.94509	2,931,379	2,924,940	2,905,979
FNMA GTD REMIC P/T 16-M10 AV1	2.35	835,664	794,432	789,621
FNMA GTD REMIC P/T 16-M7 A1	2.03731	5,148,983	5,000,466	4,895,421
FNMA GTD REMIC P/T 16-M7 A2	2.38407	1,200,000	1,167,885	1,117,185
FNMA GTD REMIC P/T 17-M1 A1	2.41547	3,268,675	3,190,361	3,172,820
FNMA GTD REMIC P/T 17-M10 AV2	2.5611	3,000,000	2,975,800	2,899,001

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 17-M11 A2	2.98	1,000,000	943,427	930,969
FNMA GTD REMIC P/T 17-M15 A2	2.95931	1,000,000	980,541	952,472
FNMA GTD REMIC P/T 17-M15 AV2	2.63629	2,000,000	1,972,848	1,918,657
FNMA GTD REMIC P/T 17-M3 AV1	2.51969	935,985	937,106	924,262
FNMA GTD REMIC P/T 17-M7 A1	2.51	4,303,317	4,209,920	4,181,834
FNMA GTD REMIC P/T 17-M7 A2	2.961	4,250,000	4,218,179	4,047,099
FNMA GTD REMIC P/T 18-M10 A1	3.385	3,977,341	4,010,310	3,972,883
FNMA GTD REMIC P/T 18-M12 A1	3.54	1,000,000	1,009,960	1,002,588
FNMA GTD REMIC P/T 18-M12 A2	3.64	3,500,000	3,523,857	3,469,612
FNMA GTD REMIC P/T 18-M2 A1	2.80249	2,723,228	2,690,664	2,655,007
FNMA GTD REMIC P/T 18-M4 A2	3.04292	3,196,000	3,105,745	3,055,302
FNMA GTD REMIC P/T 18-M7 A1	3.05229	4,949,119	4,884,422	4,869,575
FNMA GTD REMIC P/T 18-M8 A2	3.32526	4,666,000	4,614,540	4,552,799
FNMA GTD REMIC P/T M4 A2	2.59682	22,295,000	20,973,944	20,800,444
FREDDIE MAC STRUCTURED DN3 M3	6.28138	412,093	442,873	451,689
FREDDIE MAC STRUCTURED DN4 M3	6.83138	383,473	416,179	426,016
FREDDIE MAC STRUCTURED DNA2 M1	3.48138	366,403	370,138	370,462
FREDDIE MAC STRUCTURED DNA2 M2	5.73138	300,000	309,969	330,652
FREDDIE MAC STRUCTURED DNA2 M3	6.93138	335,000	363,795	385,678
FREDDIE MAC STRUCTURED DNA3 M3	6.98138	500,000	566,673	596,917
FREDDIE MAC STRUCTURED DNA4 M3	6.08138	250,000	257,962	281,462
FREDDIE MAC STRUCTURED HQA1 M2	5.83138	500,000	506,173	550,240
FREDDIE MAC STRUCTURED HQA2 M3	7.43138	550,000	616,944	652,312
FREDDIE MAC STRUCTURED HQA3 M3	6.13138	250,000	268,687	283,614
FREDDIE MAC STRUCTURED HQA4 M3	6.1865	500,000	533,266	565,301
GNMA POOL #0422529	6	257	267	278
GNMA POOL #0464686	6.5	1,132	1,152	1,242
GNMA POOL #0464820	7	2,188	2,235	2,327
GNMA POOL #0485393	7	159	164	164
GNMA POOL #0550475	7	249	256	258
GNMA POOL #0780689	6.5	4,345	4,419	4,767
GNMA POOL #0780770	6	3,350	3,657	3,658
GNMA POOL #0781336	6	13,503	13,727	14,735
GNMA GTD P/T 16-119 IO	1.12473	10,375,017	845,377	846,661
GNMA GTD REMIC P/T 09-118 YE	4	2,562	2,684	2,577
GNMA GTD REMIC P/T 09-127 PL	4.25	9,020	9,566	9,123
GNMA GTD REMIC P/T 09-78 KB	3	15,963	16,621	15,697
GNMA GTD REMIC P/T 10-106 PA	3.5	26,272	28,071	26,424
GNMA GTD REMIC P/T 10-108 GD	3	9,147	9,543	9,058
GNMA GTD REMIC P/T 10-164 KE	3.5	9,401	9,924	9,439
GNMA GTD REMIC P/T 10-44 BE	3	3,972	4,084	3,971
GNMA GTD REMIC P/T 10-61 HB	3	7,658	7,915	7,650
GNMA GTD REMIC P/T 12-123 IO	0.81031	14,687,586	1,037,750	711,261
GNMA GTD REMIC P/T 12-147 AK	2.59769	710,498	722,954	698,079
GNMA GTD REMIC P/T 12-27 AD	2.9	6,971,483	6,924,331	6,812,224
GNMA GTD REMIC P/T 13-105 IO	0.49063	19,394,707	616,309	392,607
GNMA GTD REMIC P/T 13-21 IO	0.49254	26,948,075	988,737	946,185
GNMA GTD REMIC P/T 14-135 AG	2.4	9,949,870	9,864,798	9,664,767
GNMA GTD REMIC P/T 14-70 BE	3.4	6,871,187	6,923,673	6,838,716
GNMA GTD REMIC P/T 16-125 IO	1.06219	3,604,796	285,882	280,844
GNMA GTD REMIC P/T 16-165 IO	0.96461	37,480,038	3,066,603	2,980,919
GNMA GTD REMIC P/T 16-36 IO	0.94017	13,623,477	1,023,537	994,636
GNMA GTD REMIC P/T 16-98 VA	2.1	1,579,690	1,415,426	1,377,990
GNMA GTD REMIC P/T 17-127 IO	0.71919	25,495,011	1,845,266	1,828,470
GNMA GTD REMIC P/T 17-181 VA	2.5	3,566,677	3,410,391	3,251,870
GNMA GTD REMIC P/T 17-190 AD	2.6	988,628	965,793	925,837
GNMA GTD REMIC P/T 18-25 V	2.6	1,635,048	1,541,778	1,518,273
GNMA GTD REMIC P/T 18-35 AN	2.5	9,892,938	9,508,156	9,506,751
GNMA GTD REMIC P/T 18-56 AC	2.9	5,655,448	5,558,454	5,521,600
GNMA GTD REMIC P/T 18-99 V	3.1	2,174,103	2,126,387	2,126,035
ILLINOIS ST	7.35	650,000	655,419	715,826
ILLINOIS ST	5.547	300,000	303,306	303,444
LOS ANGELES CA CMNTY CLG DIST	6.75	200,000	201,571	289,072
LOS ANGELES CA DEPT WTR & PWR	5.716	100,000	100,005	121,926
LOS ANGELES CA UNIF SCH DIST	5.75	300,000	302,413	354,852
MASSACHUSETTS ST SCH BLDG AUTH	5.715	200,000	206,791	238,608
MASSACHUSETTS ST TRANSPRTN FUN	5.731	50,000	50,005	61,035
MET TRANSPRTN AUTH NY DEDICATE	6.089	360,000	410,577	447,714
MET TRANSPRTN AUTH NY DEDICATE	7.336	245,000	308,005	349,395
MET TRANSPRTN AUTH NY REVENUE	6.814	100,000	103,921	131,852
N TX TOLLWAY AUTH REVENUE	6.718	1,325,000	1,569,431	1,862,235
NEW JERSEY ST ECON DEV AUTH LE	7.425	970,000	1,202,286	1,163,243
NEW JERSEY ST TRANSPRTN TRUST	6.104	195,000	205,741	203,781
NEW JERSEY ST TURNPIKE AUTH	7.102	1,196,000	1,726,992	1,648,196
NEW YORK CITY NY MUNI WTR FIN	5.952	225,000	251,918	285,995
NEW YORK CITY NY TRANSITIONAL	5.508	200,000	201,085	234,756
NEW YORK CITY NY TRANSITIONAL	5.572	50,000	50,005	58,866
NEW YORK ST DORM AUTH ST PERSO	5.628	100,000	100,184	116,127
OHIO ST WTR DEV AUTH WTR POLL	4.879	400,000	400,026	430,928
OREGON ST DEPT OF TRANSPRTN HI	5.834	300,000	303,981	362,577
PHILADELPHIA PA AUTH FOR INDL	3.964	1,875,000	1,874,948	1,855,669
PORT AUTH OF NEW YORK & NEW JE	4.458	150,000	126,131	155,441
PORT AUTH OF NEW YORK & NEW JE	5.647	1,000,000	1,226,026	1,205,254
POSTAL SQUARE LP	8.95	431,567	431,648	479,086
SAN ANTONIO TX ELEC & GAS REVE	5.808	150,000	150,008	186,183

	Coupon	Units	Cost	Market Value
SAN DIEGO CNTY CA REGL TRANSPR	5.911	200,000	200,019	258,336
SAN FRANCISCO CITY & CNTY CA P	6	300,000	299,445	365,826
SANTA CLARA VLY CA TRANSPRTN A	5.876	150,000	150,014	173,492
SOUTH CAROLINA ST PUBLIC SVC A	6.454	100,000	105,612	129,062
SOUTH CAROLINA ST PUBLIC SVC A	4.122	1,850,000	1,915,831	1,842,212
TENNESSEE VALLEY AUTH BD	2.875	500,000	499,669	482,118
TEXAS ST	4.681	50,000	50,003	54,680
TEXAS ST TRANSPRTN COMMISSION	5.178	100,000	100,007	112,498
U S TREASURY BD PRIN STRIP	0	10,980,000	5,020,632	4,651,893
U S TREASURY BOND	2.25	18,205,000	15,669,527	15,033,348
U S TREASURY BOND	2.5000	46,740,100	45,759,366	40,802,649
U S TREASURY BOND	2.7500	11,445,000	10,971,647	10,542,116
U S TREASURY BOND	2.8750	16,513,000	16,107,124	15,562,856
U S TREASURY BOND	3.0000	43,795,200	44,685,501	42,218,870
U S TREASURY BOND	3.1250	49,303,000	50,219,016	48,665,995
U S TREASURY BOND	3.3750	8,455,000	8,889,991	8,718,228
U S TREASURY BOND	3.5000	3,207,000	3,649,819	3,378,499
U S TREASURY BOND	3.6250	3,800,000	4,374,662	4,077,727
U S TREASURY BOND	3.7500	500,000	553,500	547,480
U S TREASURY BOND	3.8750	7,380,000	8,554,467	8,193,818
U S TREASURY BOND	4.375	8,503,000	10,049,658	10,103,623
U S TREASURY BOND	4.5000	6,106,000	7,587,250	7,244,674
U S TREASURY BOND	5.3750	7,243,000	9,377,653	8,950,481
U S TREASURY BOND	6.2500	4,150,000	5,517,356	5,354,943
U S TREASURY BOND	8.0000	3,515,000	4,195,751	4,048,429
U S TREASURY BOND	8.1250	4,075,000	4,712,155	4,610,480
U S TREASURY NOTE	1.0000	5,765,000	5,717,250	5,657,582
U S TREASURY NOTE	1.1250	42,275,000	41,853,526	40,898,426
U S TREASURY NOTE	1.2500	19,400,000	19,335,841	19,121,286
U S TREASURY NOTE	1.3750	37,435,000	37,069,647	36,491,452
U S TREASURY NOTE	1.5000	23,496,500	22,873,206	21,691,851
U S TREASURY NOTE	1.6250	23,114,500	22,434,543	21,520,511
U S TREASURY NOTE	1.7500	27,315,000	27,024,592	26,118,175
U S TREASURY NOTE	1.8750	65,821,000	64,471,284	63,398,508
U S TREASURY NOTE	2.0000	169,395,000	163,661,000	160,865,419
U S TREASURY NOTE	2.1250	79,560,000	77,493,567	76,335,982
U S TREASURY NOTE	2.2500	114,179,600	110,990,083	108,346,556
U S TREASURY NOTE	2.3750	8,655,100	8,562,185	8,312,436
U S TREASURY NOTE	2.5000	13,250,000	13,506,373	13,022,178
U S TREASURY NOTE	2.6250	20,983,000	20,923,180	20,744,442
U S TREASURY NOTE	2.7500	20,658,400	20,254,462	20,181,090
U S TREASURY NOTE	2.8750	62,251,000	61,882,039	61,300,314
U S TREASURY NOTE	3.6250	540,000	564,966	549,260
UNIV OF CALIFORNIA CA REVENUES	5.9460	100,000	107,026	122,566
UNIV OF CALIFORNIA CA REVENUES	6.27	1,225,000	1,321,478	1,253,506
UNIV OF CALIFORNIA CA RGTS MED	6.548	1,815,000	1,815,441	2,376,815
US TREAS-CPI INFLAT	0.5	1,583,558	1,552,045	1,519,494
US TREAS-CPI INFLAT	0.375	6,155,175	6,055,597	5,875,547
Total of U.S. Government & Federal Agency Obligations			1,661,752,084	1,624,986,875

Domestic Corporate & Other Bonds

21ST CENTURY FOX AMERICA INC	4.75	400,000	447,911	428,361
21ST CENTURY FOX AMERICA INC	6.1500	885,000	992,496	1,128,181
21ST CENTURY FOX AMERICA INC	6.65	75,000	100,623	99,154
3M CO	3.625	330,000	326,954	311,141
3M CO	4	445,000	439,713	444,626
8TH AVENUE FOOD 9/18 2ND LIEN	0	200,000	199,251	201,000
8TH AVENUE FOOD 9/18 TL	0	220,000	219,451	221,789
ABBOTT LABORATORIES	2.5500	685,000	684,415	665,019
ABBOTT LABORATORIES	3.25	1,670,000	1,659,667	1,656,749
ABBOTT LABORATORIES	3.4	800,000	797,148	796,917
ABBOTT LABORATORIES	4.75	200,000	198,796	212,848
ABBOTT LABORATORIES	5.3000	300,000	343,608	332,929
ABBVIE INC	2.3000	410,000	409,616	399,053
ABBVIE INC	3.2000	11,671,000	11,761,391	11,382,038
ABBVIE INC	3.75	5,930,000	5,922,478	5,906,938
ABBVIE INC	4.7000	2,000,000	1,979,620	1,921,566
ABC SUPPLY 3/18 COV-LITE TLB	0	797,641	797,641	795,009
ABFC 2007-WMC1 TRUST WMC1 A2B	3.28138	707,362	531,440	606,404
ACADIA HEALTHCARE CO INC	5.625	3,770,000	3,799,089	3,788,850
ACCO BRANDS CORP 144A	5.25	2,900,000	2,921,204	2,878,250
ACE CASH EXPRESS INC 144A	12	48,000	50,307	51,000
ACE SECURITIES CORP HO HE4 A2A	2.34138	14,796	15,401	7,978
ACE SECURITIES CORP HOM HE1 M1	3.25638	161,626	154,484	158,925
ACOSTA 4/15 TLB1	0	360,182	359,052	267,359
ACTIVISION BLIZZARD INC	2.3	720,000	719,475	698,841
ACTIVISION BLIZZARD INC	2.6	2,295,000	2,289,367	2,222,791
ACTIVISION BLIZZARD INC	3.4	75,000	72,256	71,248
ACTIVISION BLIZZARD INC	4.5	410,000	404,212	386,275
ADJUSTABLE RATE MORTGAGE 5 2A1	4.16349	135,186	116,975	127,183
ADVANCED DISPOSAL 10/16	0	316,814	316,814	317,843
ADVANTAGE SALES 7/14 TL	0	382,083	381,595	353,331

	Coupon	Units	Cost	Market Value
ADVOCATE HEALTH & HOSPITALS CO	3.829	1,855,000	1,855,000	1,871,208
AEP TEXAS INC	2.4	450,000	449,378	430,279
AEP TEXAS INC 144A	3.95	1,600,000	1,594,898	1,589,909
AEP TRANSMISSION CO LLC	3.1	710,000	715,532	675,416
AES CORP/VA	4.5	1,280,000	1,280,000	1,283,200
AES CORP/VA	5.125	285,000	285,289	287,850
AES CORP/VA	5.5	620,000	635,294	624,867
AES CORP/VA	6	2,200,000	2,213,529	2,318,250
AETNA INC	2.8	1,460,000	1,441,771	1,398,911
AFLAC INC	4	462,000	465,811	426,435
AIR LEASE CORP	2.125	2,800,000	2,795,977	2,755,907
AIR LEASE CORP	2.625	285,000	284,040	272,794
AIR LEASE CORP	2.75	1,000,000	991,997	948,261
AIR LEASE CORP	3	1,385,000	1,371,585	1,315,193
AIR LEASE CORP	3.25	1,500,000	1,406,320	1,402,120
AIR LEASE CORP	3.5	485,000	481,592	481,478
AIR LEASE CORP	3.875	1,835,000	1,820,493	1,818,436
AIR MEDICAL 2/18 COV-LITE TLB	0	376,886	376,428	370,762
AJAX MORTGAGE LOAN TR B A 144A	3.163	253,979	253,978	247,831
AK STEEL CORP	7	40,000	41,885	38,400
AK STEEL CORP	7.625	175,000	173,607	178,281
ALABAMA POWER CO	2.8000	435,000	430,362	407,865
ALABAMA POWER CO	3.375	300,000	308,369	299,678
ALABAMA POWER CO	5.2	168,000	197,291	179,355
ALBERTSON'S 6/17 TLB4	0	340,264	338,546	340,546
ALBERTSONS COS LLC / SAFEWAY I	5.75	2,400,000	2,401,344	2,160,000
ALBERTSONS COS LLC / SAFEWAY I	6.625	1,930,000	1,918,352	1,855,213
ALEXANDRIA REAL ESTATE EQUITIE	2.75	800,000	799,588	792,730
ALEXANDRIA REAL ESTATE EQUITIE	3.9	2,900,000	2,933,334	2,910,934
ALEXANDRIA REAL ESTATE EQUITIE	4	4,435,000	4,432,220	4,445,550
ALIXPARTNERS 4/17 COV-LITE TLB	0	785,063	783,510	788,336
ALLEGHANY CORP	4.9	100,000	99,361	99,694
ALLEGION US HOLDING CO INC	3.2	800,000	799,610	747,550
ALLEGION US HOLDING CO INC	3.55	1,250,000	1,205,830	1,136,467
ALLERGAN FINANCE LLC	3.25	680,000	687,440	667,642
ALLISON TRANSMISSION INC 144A	5	2,980,000	2,989,831	2,965,100
ALLSTATE CORP/THE	4.2	275,000	282,152	267,151
ALLSTATE CORP/THE	4.5	200,000	210,247	203,468
ALLSTATE CORP/THE	5.75	250,000	265,387	257,500
ALLSTATE CORP/THE	3.28	455,000	454,481	438,142
ALLY FINANCIAL INC	3.5	2,500,000	2,498,426	2,500,000
ALLY FINANCIAL INC	8	800,000	963,445	969,000
ALLY MASTER OWNER TRUST 1 A2	2.7	295,000	294,965	291,937
ALPHABET INC	3.625	230,000	243,135	233,620
ALPHABET INC	1.998	1,000,000	983,267	901,162
ALTERNATIVE LOAN TRU OC10 2A2A	2.46138	147,167	139,747	138,066
ALTERNATIVE LOAN TRUS OA9 2A1A	2.48963	1,448,555	1,082,661	1,127,060
ALTERNATIVE LOAN TRUST 61 2A1	2.56138	112,577	92,252	108,957
ALTERNATIVE LOAN TRUST 9T1 1A3	6	1,254,114	1,021,705	912,091
ALTERNATIVE LOAN TRUST OA19 A1	2.45963	453,044	433,909	375,234
ALTICE US FINANCE I CORP 144A	5.5	1,875,000	1,875,063	1,872,656
AMAZON.COM INC	2.4	2,800,000	2,797,147	2,693,913
AMAZON.COM INC	2.8	415,000	414,091	400,401
AMAZON.COM INC	3.875	1,500,000	1,521,226	1,468,575
AMAZON.COM INC	4.8	120,000	124,846	130,909
AMBAC ASSURANCE CORP 144A	5.1	4	6	6
AMEREN ILLINOIS CO	2.7000	400,000	399,940	389,144
AMERICAN AIRLINES 2011-1 CLASS	5.25	86,508	86,706	89,219
AMERICAN AIRLINES 2013-2 CLASS	4.95	886,310	931,201	908,149
AMERICAN AIRLINES 2016-2 CLASS	3.2	1,396,830	1,396,787	1,329,559
AMERICAN AIRLINES 2016-3 CLASS	3.25	944,988	915,021	886,282
AMERICAN AIRLINES 2017-1 CLASS	3.65	1,621,181	1,621,196	1,579,076
AMERICAN AXLE & MANUFACTURING	6.5	2,000,000	1,958,856	1,979,960
AMERICAN BUILDERS & CONTR 144A	5.875	3,550,000	3,544,328	3,558,875
AMERICAN CREDIT ACCEP 1 C 144A	3.55	3,700,000	3,699,552	3,691,444
AMERICAN CREDIT ACCEP 3 B 144A	2.87	201,157	202,386	201,260
AMERICAN ELECTRIC POWER CO INC	3.2	3,700,000	3,694,188	3,466,219
AMERICAN ENERGY MARCELLUS 3/18	0	373,102	372,374	373,412
AMERICAN EXPRESS CO	2.5	600,000	599,631	575,169
AMERICAN EXPRESS CREDIT AC 5 B	2.8295	315,000	314,821	315,410
AMERICAN EXPRESS CREDIT CORP	2.2500	2,000,000	1,976,266	1,949,498
AMERICAN FINANCIAL GROUP INC/O	3.5	1,100,000	1,095,624	1,023,978
AMERICAN HOME MORTGAGE AS 5 A1	2.86636	469,160	337,891	265,864
AMERICAN HOMES 4 RENT LP	4.25	200,000	190,367	191,337
AMERICAN HONDA FINANCE CORP	1.65	3,520,000	3,519,342	3,375,942
AMERICAN HONDA FINANCE CORP	1.95	350,000	350,562	342,999
AMERICAN HONDA FINANCE CORP	2.9	500,000	506,562	483,282
AMERICAN INTERNATIONAL GROUP I	3.3000	4,801,000	4,800,229	4,791,078
AMERICAN INTERNATIONAL GROUP I	3.7500	3,600,000	3,591,038	3,500,865
AMERICAN INTERNATIONAL GROUP I	3.9000	2,700,000	2,698,963	2,639,573
AMERICAN INTERNATIONAL GROUP I	4.875	250,000	270,147	260,512
AMERICAN INTERNATIONAL GROUP I	5.75	200,000	200,000	194,250
AMERICAN ROCK SALT 3/18	0	519,148	517,958	522,392
AMERICAN TOWER CORP	2.8	7,055,000	7,040,331	6,988,675
AMERICAN TOWER CORP	3.3	425,000	434,170	422,414

	Coupon	Units	Cost	Market Value
AMERICAN TOWER CORP	3.375	1,700,000	1,672,262	1,583,311
AMERICAN TOWER CORP	3.45	300,000	299,223	298,744
AMERICAN TOWER CORP	3.5	600,000	613,595	590,116
AMERICAN TOWER CORP	3.55	1,660,000	1,654,048	1,551,201
AMERICAN TOWER CORP	3.6	700,000	667,378	654,076
AMERICAN TOWER CORP	4.7	1,100,000	1,138,045	1,136,013
AMERICAN TOWER CORP	5.05	700,000	702,894	721,838
AMERICAN TOWER CORP	5.9	100,000	100,645	106,312
AMERICAN TRAFFIC/ATS	0	309,474	307,915	312,260
AMERICAN TRANSMISSION SYS 144A	5	625,000	714,098	665,949
AMERICAN WATER CAPITAL CORP	2.95	885,000	882,389	828,088
AMERICREDIT AUTOMOBILE RE 3 A3	1.9	150,000	149,980	148,141
AMERICREDIT AUTOMOBILE REC 1 B	2.3	525,000	527,885	519,591
AMERICREDIT AUTOMOBILE REC 3 B	1.8	700,000	697,617	691,743
AMERICREDIT AUTOMOBILE REC 3 D	2.71	450,000	446,935	442,294
AMERICREDIT AUTOMOBILE REC 4 D	3.08	3,975,000	3,913,019	3,892,434
AMERIFORGE 6/17 EXIT TL	0	29,921	29,921	29,921
AMERIGAS PARTNERS LP / AMERIGA	5.625	2,650,000	2,667,114	2,630,125
AMERIPRISE FINANCIAL INC	7.3	1,000,000	1,027,132	1,032,457
AMGEN INC	2.6	3,400,000	3,398,322	3,077,890
AMGEN INC	2.65	655,000	653,969	636,125
AMGEN INC	3.2	1,750,000	1,697,222	1,641,886
AMGEN INC	3.8750	1,165,000	1,187,157	1,181,745
AMGEN INC	4.563	325,000	326,295	318,723
AMGEN INC	2.6605	904,000	905,626	905,428
AMPHENOL CORP	2.2	295,000	294,882	289,815
AMR 6/17 TLB	0	215,000	214,468	214,966
ANADARKO PETROLEUM CORP	4.8500	750,000	774,255	770,773
ANADARKO PETROLEUM CORP	5.5500	600,000	647,586	636,654
ANADARKO PETROLEUM CORP	6.2000	485,000	548,829	537,805
ANADARKO PETROLEUM CORP	8.7000	2,700,000	2,722,641	2,767,849
ANALOG DEVICES INC	3.125	1,970,000	1,980,450	1,904,908
ANDEAVOR LLC	3.8	1,415,000	1,412,994	1,345,558
ANDEAVOR LLC	4.5	130,000	128,146	121,173
ANDEAVOR LLC	5.125	1,025,000	1,105,861	1,072,283
ANDEAVOR LOGISTICS LP / TESORO	3.5	210,000	209,583	206,781
ANDEAVOR LOGISTICS LP / TESORO	5.25	1,200,000	1,230,806	1,229,016
ANGEL OAK MORTGAGE T 3 A1 144A	2.708	93,953	93,952	93,301
ANTHEM INC	2.95	385,000	384,850	374,322
ANTHEM INC	3.35	745,000	744,792	722,435
ANTHEM INC	3.65	700,000	665,869	664,995
ANTHEM INC	3.7	300,000	310,024	301,995
ANTHEM INC	4.55	700,000	697,634	676,830
AOT BEDDING 10/16 2ND LIEN	0	907,260	900,973	702,673
APPLE INC	3	10,430,000	10,414,975	10,037,053
APPLE INC	3.2	1,405,000	1,405,000	1,358,388
APPLE INC	3.4500	145,000	143,808	130,094
APPLE INC	4.3750	1,510,000	1,569,862	1,570,018
APPLE INC	4.5000	400,000	398,280	430,038
APPLE INC	4.6500	1,085,000	1,079,007	1,172,167
APX GROUP INC	7.625	175,000	175,041	161,656
APX GROUP INC	7.875	2,305,000	2,309,148	2,351,100
ARAMARK 6/18 COV-LITE TLB	0	169,575	169,575	169,999
ARAMARK SERVICES INC	5.125	1,170,000	1,192,989	1,183,163
ARES CAPITAL CORP	3.5	2,250,000	2,229,807	2,150,032
ARES CAPITAL CORP	4.25	2,050,000	2,021,052	1,965,661
ARGENT SECURITIES TRUST M1 A2B	2.37138	22,456	23,311	8,832
ARGENT SECURITIES TRUST M2 A2B	2.39138	2,186,876	1,049,323	925,635
ARGENT SECURITIES TRUST W4 A2D	2.55138	673,213	304,373	248,490
ARI FLEET LEASE TRUS A A2 144A	2.55	485,000	484,932	482,768
ARI FLEET LEASE TRUS A A3 144A	2.84	549,000	548,931	541,962
ARIZONA PUBLIC SERVICE CO	4.5	200,000	198,347	206,077
ARROW ELECTRONICS INC	3.25	2,490,000	2,375,030	2,353,460
ARROW ELECTRONICS INC	4.5	400,000	404,602	404,447
ASCENT RESOURCES UTICA HO 144A	7	1,610,000	1,597,700	1,603,963
ASSOCIATED BANK NA/GREEN BAY W	3.5	1,000,000	997,223	994,994
ASSOCIATED MATERIALS LLC 144A	9	125,000	122,053	130,000
ASURION 2/18 COV-LITE TLB	0	473,973	472,596	477,380
ASURION 7/17 2ND LIEN COV-LITE	0	515,000	514,175	528,843
ASURION 7/17 TLB4	0	578,483	576,932	583,030
ASURION 7/18 B7 COV-LITE TLB	0	560,000	557,277	563,590
AT HOME 5/15 COV-LITE TLB	0	198,275	197,070	199,267
AT&T INC	2.8	150,000	151,165	147,791
AT&T INC	3.0000	2,480,000	2,485,729	2,418,591
AT&T INC	3.4000	3,300,000	3,216,465	3,141,828
AT&T INC	3.8	980,000	979,523	970,355
AT&T INC	3.9500	850,000	882,024	836,905
AT&T INC	4.1250	3,700,000	3,698,136	3,655,923
AT&T INC	4.35	1,000,000	899,331	861,472
AT&T INC	4.5000	6,945,000	6,988,354	6,476,130
AT&T INC	4.8000	100,000	101,567	92,225
AT&T INC	5.1500	450,000	463,087	434,320
AT&T INC	5.45	500,000	533,529	499,544
AT&T INC	6.3750	2,060,000	2,447,569	2,269,851
AT&T INC	3.38631	1,000,000	756,991	1,011,853

	Coupon	Units	Cost	Market Value
AT&T INC	3.07075	1,600,000	1,804,848	1,614,530
AT&T INC 144A	4.3	7,983,644	8,015,644	7,677,229
ATI ACQUISITION COMPANY (ATI	0	138,745	131,496	0
ATI ENTERPRISES 10/11 DEBT	0	8,655	6,916	0
ATI ENTERPRISES INC TLB	0	598,273	598,273	0
ATMOS ENERGY CORP	4.125	190,000	197,224	185,983
AUDIO VISUAL SERVICES 2/18 2ND	0	235,000	233,374	231,181
AUDIO VISUAL SERVICES 2/18 TL	0	1,018,700	1,012,109	1,011,060
AUTODESK INC	3.125	3,320,000	3,318,302	3,304,025
AUTODESK INC	3.5	750,000	745,821	698,573
AUTOMATIC DATA PROCESSING INC	3.375	1,240,000	1,255,536	1,230,294
AVALONBAY COMMUNITIES INC	3.45	1,450,000	1,436,701	1,414,962
AVANGRID INC	3.15	3,300,000	3,293,039	3,145,650
AVANTOR 9/17 (USD) COV-LITE TL	0	243,775	240,928	246,632
AVIATION CAPITAL GROUP LL 144A	3.875	275,000	272,006	272,110
AVIATION CAPITAL GROUP LL 144A	4.125	2,365,000	2,334,220	2,323,092
AVIATION CAPITAL GROUP LL 144A	7.125	500,000	506,023	533,429
AVIATION CAPITAL GROUP LL 144A	3.19038	2,000,000	1,999,825	2,007,013
AVIS BUDGET CAR RENTAL LL 144A	5.25	215,000	208,758	201,563
AVIS BUDGET CAR RENTAL LLC / A	5.5	1,445,000	1,434,529	1,437,327
AWAS AVIATION PASS THRU TR NO	1.085	1,510,000	1,510,000	1,513,775
AXA EQUITABLE HOLDINGS IN 144A	3.9	2,360,000	2,356,793	2,342,757
AXA EQUITABLE HOLDINGS IN 144A	4.35	10,985,000	10,965,414	10,627,249
AXALTA COATING SYSTEMS LL 144A	4.875	1,195,000	1,191,231	1,171,100
B&G FOODS 11/17 TLB3	0	190,401	189,844	190,759
B&G FOODS INC	4.625	1,985,000	1,989,141	1,982,519
B&G FOODS INC	5.25	1,160,000	1,170,519	1,107,800
BAKER HUGHES A GE CO LLC / BAK	3.337	6,625,000	6,625,197	6,228,394
BALTIMORE GAS & ELECTRIC CO	6.35	100,000	115,414	122,084
BANC OF AMERICA FUNDING C 5A1	4.2076	55,578	39,802	55,196
BANC OF AMERICA FUNDING E 2A1	4.17559	92,623	69,742	90,538
BANC OF AMERICA FUNDING E 8A1	5.79338	317,358	256,359	282,329
BANC OF AMERICA UBS7 XFG 144A	1.25	1,358,000	98,560	86,912
BANK OF AMERICA CORP	2.6250	350,000	352,064	344,381
BANK OF AMERICA CORP	3.5	2,150,000	2,243,952	2,078,646
BANK OF AMERICA CORP	3.95	1,850,000	1,891,199	1,811,335
BANK OF AMERICA CORP	3.97	1,195,000	1,166,399	1,165,973
BANK OF AMERICA CORP	4.0000	2,325,000	2,368,090	2,315,277
BANK OF AMERICA CORP	4.1000	4,781,000	4,897,214	4,876,246
BANK OF AMERICA CORP	4.2000	4,960,000	4,957,931	4,983,189
BANK OF AMERICA CORP	4.4500	180,000	180,000	180,217
BANK OF AMERICA CORP	5.8750	200,000	211,338	236,602
BANK OF AMERICA CORP	2.503	2,325,000	2,313,043	2,226,330
BANK OF AMERICA CORP	3.124	800,000	800,000	785,672
BANK OF AMERICA CORP	3.824	1,900,000	1,907,056	1,848,930
BANK OF AMERICA CORP	4.443	200,000	201,417	198,841
BANK OF AMERICA CORP	3.705	10,985,000	10,891,779	10,573,979
BANK OF AMERICA CORP	2.881	1,000,000	1,000,000	972,370
BANK OF AMERICA CORP	2.328	1,105,000	1,105,004	1,081,080
BANK OF AMERICA CORP	3.419	2,690,000	2,677,067	2,524,807
BANK OF AMERICA CORP	4.244	2,700,000	2,731,523	2,635,854
BANK OF AMERICA CORP	3.499	800,000	800,000	799,561
BANK OF AMERICA CORP	3.864	1,000,000	1,000,000	999,995
BANK OF AMERICA CORP	4.271	1,980,000	1,980,000	1,977,613
BANK OF AMERICA CORP	3.43719	2,400,000	2,400,000	2,411,126
BANK OF AMERICA CORP	3.10563	5,483,000	5,483,000	5,479,406
BANK OF AMERICA CORP REGS	2.375	500,000	599,981	623,347
BANK OF AMERICA CORP REGS	2.5	3,050,000	3,820,687	3,705,013
BANK OF AMERICA CORP REGS	4.66722	11,000,000	931,260	744,148
BANK OF NEW YORK MELLON CORP/T	2.4500	4,000,000	3,998,841	3,940,824
BANK OF NEW YORK MELLON CORP/T	3.4	500,000	517,717	493,043
BANK ONE CORP	8	300,000	303,156	375,796
BARCLAYS DRYROCK ISSUANCE 3 A	2.41	300,000	303,158	298,767
BASS PRO SHOPS 11/16 COV-LITE	0	421,327	419,484	425,364
BAUSCH HEALTH COS INC/US 144A	9.25	1,000,000	1,000,028	1,078,750
BAXALTA INC	2.8750	76,000	75,992	75,370
BAXTER INTERNATIONAL INC	2.6	460,000	459,643	418,104
BAXTER INTERNATIONAL INC	3.5	360,000	354,698	302,059
BAYER US FINANCE II LLC 144A	3.5	2,100,000	2,098,867	2,095,127
BAYER US FINANCE II LLC 144A	3.875	200,000	199,375	198,658
BAYER US FINANCE II LLC 144A	4.25	3,910,000	3,902,813	3,885,970
BAYER US FINANCE II LLC 144A	3.00263	4,700,000	4,700,000	4,718,251
BAYLOR SCOTT & WHITE HOLDINGS	2.123	595,000	595,894	580,391
BAYVIEW MORTGAGE FU RT3 A 144A	3.5	244,562	252,326	242,404
BAYVIEW OPPORTUNIT R8 A1 144A	3.3515	115,857	115,858	115,311
BAYVIEW OPPORTUNITY RT6 A 144A	3.5	331,688	338,872	328,292
BB&T CORP	2.05	200,000	199,889	193,743
BB&T CORP	2.75	250,000	253,856	244,854
BBCMS 2018-TALL MO TALL B 144A	3.2505	300,000	298,130	299,906
BCP RENAISSANCE (ROVER) 9/17	0	465,000	463,044	467,585
BEACON ROOFING 10/17 COV-LITE	0	109,725	109,235	109,405
BEACON ROOFING SUPPLY INC 144A	4.875	1,315,000	1,315,020	1,211,444
BEAR STEARNS ALT-A TRUST 1 1A1	2.60138	477,918	259,156	485,542
BEAR STEARNS ALT-A TRUST 9 2A1	4.20856	100,368	110,758	94,750
BEAR STEARNS ARM TRUST 2 5 2A1	4.20588	26,331	19,450	26,341

	Coupon	Units	Cost	Market Value
BEAR STEARNS ARM TRUST 2 8 2A1	3.85136	22,598	22,825	23,128
BEAR STEARNS ARM TRUST 2 8 4A1	3.81405	49,266	52,909	49,621
BEAR STEARNS ASSET BAC HE7 1A1	3.28138	222,207	219,397	223,175
BEAR STEARNS ASSET BACKE 2 AF2	8.41	27,234	27,314	28,019
BEAZER HOMES USA INC	5.875	55,000	55,005	46,750
BEAZER HOMES USA INC	6.75	85,000	84,989	78,714
BEAZER HOMES USA INC	8.75	80,000	81,271	84,600
BECTON DICKINSON AND CO	2.6750	227,000	227,526	225,726
BECTON DICKINSON AND CO	3.7	1,688,000	1,697,804	1,614,128
BECTON DICKINSON AND CO	3.734	500,000	501,724	489,686
BECTON DICKINSON AND CO	2.894	350,000	350,000	340,285
BECTON DICKINSON AND CO	2.404	360,000	360,000	354,535
BECTON DICKINSON AND CO	3.363	1,000,000	1,000,000	966,182
BELLSOUTH LLC 144A	4.333	1,700,000	1,720,502	1,712,750
BERKSHIRE HATHAWAY ENERGY CO	2.375	6,900,000	6,897,080	6,788,546
BERKSHIRE HATHAWAY ENERGY CO	6.125	785,000	763,944	950,301
BERKSHIRE HATHAWAY FINANCE COR	3.0000	1,200,000	1,214,174	1,192,264
BERKSHIRE HATHAWAY FINANCE COR	4.2	2,365,000	2,353,035	2,349,155
BERKSHIRE HATHAWAY INC	0.7500	540,000	594,293	632,178
BERKSHIRE HATHAWAY INC	1.1250	780,000	837,188	893,482
BERKSHIRE HATHAWAY INC	2.7500	950,000	948,297	927,818
BERKSHIRE HATHAWAY INC	3.1250	295,000	294,786	284,608
BERKSHIRE HATHAWAY INC	4.5000	2,280,000	2,401,148	2,377,033
BERLIN PACKAGING 5/18 COV-LITE	0	100,000	99,763	99,953
BERRY GLOBAL INC	5.5	2,105,000	2,104,712	2,139,417
BERRY GLOBAL INC	6	270,000	271,232	278,100
BERRY PETROLEUM CO LLC 144A	7	1,910,000	1,910,740	1,976,850
BERRY PLASTICS 2/18 TLQ	0	223,589	223,022	223,994
BERRY PLASTICS 5/18 COV-LITE	0	673,942	669,367	673,682
BGC PARTNERS INC	5.375	2,500,000	2,488,319	2,499,832
BLACK HILLS CORP	4.35	215,000	214,016	210,591
BLACKHAWK NETWORK 6/18	0	380,000	379,050	382,105
BLACKSTONE CQP HOLDCO LP 144A	6.5	4,069,000	4,068,871	4,080,935
BLOCK COMMUNICATIONS INC 144A	6.875	100,000	100,000	102,500
BLUE RACER MIDSTREAM LLC 144A	6.125	1,365,000	1,280,872	1,400,831
BLUELINE RENTAL FINANCE C 144A	9.25	190,000	196,462	199,738
BMC EAST LLC 144A	5.5	1,355,000	1,348,969	1,309,269
BMW US CAPITAL LLC 144A	1.85	1,200,000	1,199,176	1,145,993
BMW US CAPITAL LLC 144A	2	985,000	983,719	954,402
BOOKING HOLDINGS INC	3.6	758,000	756,863	735,369
BOSTON PROPERTIES LP	5.6250	580,000	579,826	603,286
BOSTON SCIENTIFIC CORP	2.85	975,000	975,008	967,992
BOSTON SCIENTIFIC CORP	3.375	1,600,000	1,586,008	1,583,136
BOSTON SCIENTIFIC CORP	3.85	1,800,000	1,861,268	1,790,626
BOSTON UNIVERSITY	4.061	715,000	715,009	708,918
BOYD 8/18 2ND LIEN COV-LITE TL	0	100,000	100,000	100,000
BOYD 8/18 COV-LITE TLB	0	360,000	358,207	358,200
BRAND ENERGY 6/17 COV-LITE TL	0	693,000	687,293	697,130
BRAND INDUSTRIAL SERVICES 144A	8.5	3,465,000	3,661,616	3,561,604
BRICKMAN GROUP/BRIGHTVIEW	0	743,599	741,769	746,618
BRIXMOR OPERATING PARTNERSHIP	3.85	2,220,000	2,005,010	2,139,154
BROADCOM CORP / BROADCOM CAYMA	2.2	5,760,000	5,755,705	5,581,014
BROADCOM CORP / BROADCOM CAYMA	2.375	150,000	150,381	148,240
BROADCOM CORP / BROADCOM CAYMA	3	6,000,000	5,986,306	5,845,560
BROADCOM CORP / BROADCOM CAYMA	3.125	1,025,889	1,024,889	952,290
BROADCOM CORP / BROADCOM CAYMA	3.625	1,780,000	1,786,362	1,729,428
BROADCOM CORP / BROADCOM CAYMA	3.875	470,000	468,233	442,478
BROADRIDGE FINANCIAL SOLUTIONS	3.4	635,000	632,905	601,712
BROOKFIELD FINANCE LLC	4	100,000	101,029	99,603
BUILDERS FIRSTSOURCE INC 144A	5.625	500,000	500,010	480,625
BURLINGTON NORTHERN SANTA FE L	3.4	3,965,000	4,185,300	3,938,677
BURLINGTON NORTHERN SANTA FE L	3.4500	820,000	826,053	826,399
BURLINGTON NORTHERN SANTA FE L	4.5500	535,000	532,255	556,710
BURLINGTON NORTHERN SANTA FE L	4.9000	925,000	923,258	1,001,626
BURLINGTON NORTHERN SANTA FE L	5.4000	500,000	498,642	572,561
BWAY HOLDING CO 144A	5.5	5,805,000	5,978,796	5,710,669
BX TRUST 2018-GW GW D 144A	4.0495	155,000	155,298	155,873
BX TRUST 2018-MCSF MCSF C 144A	3.2841	500,000	495,394	497,187
CA INC	3.6	265,000	264,820	263,090
CA INC	4.7	900,000	917,703	900,700
CABLEVISION SYSTEMS 1/18 TLB	0	109,225	109,225	110,045
CABLEVISION SYSTEMS 3/17 TLB	0	566,733	564,105	566,495
CALIFORNIA INSTITUTE OF TECHNO	4.7	200,000	198,170	204,619
CALIFORNIA RESOURCES CORP 144A	8	125,000	89,495	119,375
CALLON PETROLEUM CO	6.375	1,850,000	1,860,569	1,882,375
CAMPBELL SOUP CO	2.83413	3,200,000	3,218,735	3,196,196
CANTOR FITZGERALD LP 144A	6.5	2,700,000	2,722,134	2,859,741
CAPITAL AUTO RECEIV 1 A2B 144A	2.44963	4,025,000	4,026,553	4,023,633
CAPITAL AUTOMOTIVE 3/17 2ND	0	150,737	149,576	153,752
CAPITAL ONE FINANCIAL CORP	2.4	455,000	454,707	445,476
CAPITAL ONE FINANCIAL CORP	2.5	415,000	414,642	410,015
CAPITAL ONE FINANCIAL CORP	3.05	150,000	151,603	146,659
CAPITAL ONE FINANCIAL CORP	3.2	1,600,000	1,596,171	1,536,501
CAPITAL ONE FINANCIAL CORP	3.3	1,000,000	997,435	952,006
CAPITAL ONE FINANCIAL CORP	3.75	575,000	574,730	536,573

	Coupon	Units	Cost	Market Value
CAPITAL ONE FINANCIAL CORP	3.098	4,300,000	4,301,671	4,328,949
CAPITAL ONE NA	1.85	4,100,000	4,053,380	4,055,226
CAPITAL ONE NA	2.65	1,425,000	1,422,459	1,369,612
CAPITAL ONE NA	3.67038	6,335,000	6,335,000	6,404,173
CARDINAL HEALTH INC	3.079	3,355,000	3,361,877	3,169,319
CARDINAL HEALTH INC	2.616	200,000	200,653	191,351
CARDTRONICS INC / CARDTRO 144A	5.5	2,790,000	2,754,592	2,664,450
CARFINANCE CAPITAL A 1A A 144A	1.75	20,506	20,505	20,491
CARLISLE COS INC	3.5	275,000	274,742	263,411
CARLISLE COS INC	3.75	233,000	232,141	220,824
CARLYLE HOLDINGS FINANCE 144A	3.875	884,000	903,725	881,768
CARMAX AUTO OWNER TRUST 20 3 C	2.2	270,000	268,084	263,570
CARRIAGE SERVICES INC 144A	6.625	2,685,000	2,711,751	2,745,413
CARRINGTON MORTGAGE LO FRE1 A3	2.54138	1,900,000	1,441,994	1,757,820
CATALENT PHARMA 5/14 (USD) TLB	0	148,037	147,802	148,917
CATALENT PHARMA SOLUTIONS 144A	4.875	40,000	40,007	38,500
CATHOLIC HEALTH INITIATIVES	2.95	400,000	400,954	385,808
C-BASS 2006-CB9 TRUST CB9 A1	2.34138	25,467	25,545	16,394
C-BASS 2006-CB9 TRUST CB9 A2	2.39138	2,101,844	1,301,879	1,362,093
CBL & ASSOCIATES LP	5.95	1,800,000	1,771,511	1,492,200
CBRE SERVICES INC	4.875	1,200,000	1,294,309	1,223,696
CBRE SERVICES INC	5.25	350,000	355,464	363,719
CBS CORP	2.3	200,000	200,739	198,940
CBS CORP	3.3750	500,000	495,636	458,167
CBS CORP	4.3000	2,110,000	2,139,439	2,143,848
CC HOLDINGS GS V LLC / CROWN C	3.849	2,000,000	2,029,869	1,987,276
CCO HOLDINGS LLC / CCO HO 144A	5	2,890,000	2,780,807	2,716,311
CCO HOLDINGS LLC / CCO HO 144A	5.125	4,615,000	4,626,539	4,573,779
CCO HOLDINGS LLC / CCO HO 144A	5.75	400,000	401,439	401,000
CCO HOLDINGS LLC / CCO HO 144A	5.875	800,000	800,070	813,000
CCO HOLDINGS LLC / CCO HOLDING	5.75	150,000	157,127	152,438
CCP IRS R .97% P US0003M	0	-5,200,000	-5,369	-2,211
CCP IRS R 2.84% CME 10/09/18	0	-4,900,000	-5,635	-25
CCP IRS R 2.94% P US0003M CME	0	-12,400,000	-12,555	-3,060
CCP IRS R 3.1% P US0003M CME	0	-12,400,000	-260,400	-211,217
CCP IRS R 3.12% P US0003M CME	0	56,400,000	260,308	209,616
CCP IRS R 3.14% P US0003M CME	0	-12,400,000	-12,400	-15,194
CCP IRS R 3.22% P US0003M CME	0	-5,200,000	-5,460	-2,608
CCP IRS USD R 2.83% 10/09/23	0	-5,600,000	-6,160	-2
CCP IRS USD R 2.875%	0	-5,000,000	-5,207	-103
CCP IRS USD R 3.00% 10/29/18	0	-5,200,000	-4,810	-6,036
CCP IRS USD R 3.04% 10/09/23	0	-5,600,000	-6,832	-15,675
CCP IRS USD R 3.05%	0	56,400,000	260,308	179,408
CCP IRS USD R 3.05% 10/09/18	0	-4,900,000	-5,390	-13,444
CCP IRS USD R 3.0545%	0	-12,400,000	-260,400	-189,985
CCP IRS USD R 3.085%	0	-5,000,000	-5,168	-6,216
CCP IRS USD R 3.2% 10/29/18	0	-5,200,000	-4,810	-4,810
CCP_IRS_P CPURNSA US CPI URBA	1.2725	-800,000	0	0
CCP_IRS_P CPURNSA US CPI URBA	0.01	800,000	18,767	17,188
CCP_IRS_P USD-LIBOR-BBA 3M CM	3	52,750,000	0	-163,387
CCP_IRS_P USD-LIBOR-BBA 3M CM	3.04	12,400,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.33875	17,500,000	114,949	110,648
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3375	48,700,000	915,931	977,718
CCP_IRS_P USD-LIBOR-BBA 3M CM	2.33875	-47,150,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	2.39838	-18,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.75	-48,700,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.75	-17,500,000	0	0
CDK GLOBAL INC	4.875	100,000	100,009	97,500
CDT-HUNT SCHOOL VLG (AHF)	4.97	564,078	564,078	547,105
CDW LLC / CDW FINANCE CORP	5	1,150,000	1,163,436	1,143,963
CEDAR FAIR LP / CANADA'S WONDE	5.375	2,000,000	2,014,702	1,979,275
CELGENE CORP	2.25	1,300,000	1,297,231	1,256,471
CELGENE CORP	2.8750	700,000	707,042	694,181
CEMEX FINANCE LLC 144A	6	215,000	216,412	221,456
CENTENE CORP	6.125	890,000	890,053	934,500
CENTERPOINT ENERGY INC	2.5	110,000	109,976	105,137
CENTRAL GARDEN & PET CO	5.125	1,370,000	1,370,090	1,301,500
CENTURYLINK INC	5.625	3,353,000	3,307,171	3,278,563
CENTURYLINK INC	7.5	57,000	59,206	60,848
CEQUEL COMMUNICATIONS HOL 144A	5.125	185,000	180,723	185,041
CERIDIAN 4/18 COV-LITE TLB	0	272,620	271,322	272,961
CETERA FINANCIAL 8/18 COV-LITE	0	335,000	334,195	337,513
CF INDUSTRIES INC	4.95	20,000	17,528	17,700
CF INDUSTRIES INC	5.15	110,000	104,072	104,500
CF INDUSTRIES INC	5.375	30,000	27,826	27,825
CH GUENTHER 3/18 COV-LITE TLB	0	120,000	119,700	120,000
CH ROBINSON WORLDWIDE INC	4.2	790,000	785,461	777,963
CHANGE HEALTHCARE HOLDING 144A	5.75	2,295,000	2,299,260	2,277,765
CHAPARRAL ENERGY INC 144A	8.75	1,315,000	1,315,049	1,311,713
CHARLES RIVER LABORATORIE 144A	5.5	35,000	35,000	35,525
CHARLES SCHWAB CORP/THE	3.2	700,000	699,028	666,060
CHARTER COMM OPERATING 12/17	0	294,023	293,697	294,390
CHARTER COMMUNICATIONS OPERATI	3.579	170,000	170,006	170,096
CHARTER COMMUNICATIONS OPERATI	3.75	200,000	198,514	184,169
CHARTER COMMUNICATIONS OPERATI	4.464	2,800,000	2,838,271	2,846,882

	Coupon	Units	Cost	Market Value
CHARTER COMMUNICATIONS OPERATI	4.908	2,985,000	3,064,644	3,031,051
CHARTER COMMUNICATIONS OPERATI	5.75	2,200,000	2,129,968	2,201,395
CHARTER COMMUNICATIONS OPERATI	6.834	600,000	604,060	662,250
CHARTER COMMUNICATIONS OPERATI	3.98575	300,000	299,943	305,757
CHASE ISSUANCE TRUST A4 A4	1.58	3,710,000	3,667,171	3,671,844
CHEMOURS CO/THE	5.375	1,085,000	1,082,558	1,046,266
CHEMOURS CO/THE	6.625	118,000	112,478	123,262
CHEMOURS CO/THE	7	95,000	85,465	100,747
CHENIERE CORPUS CHRISTI HOLDIN	5.125	2,680,000	2,691,784	2,690,050
CHENIERE CORPUS CHRISTI HOLDIN	5.875	1,260,000	1,260,189	1,324,575
CHENIERE CORPUS CHRISTI HOLDIN	7	1,050,000	1,050,086	1,149,750
CHENIERE ENERGY PARTNERS LP	5.25	2,385,000	2,384,268	2,387,934
CHESAPEAKE ENERGY CORP	4.875	542,000	515,078	526,418
CHESAPEAKE ENERGY CORP	5.375	1,415,000	1,419,810	1,407,925
CHESAPEAKE ENERGY CORP	5.75	1,125,000	1,073,431	1,095,469
CHESAPEAKE ENERGY CORP	7	3,750,000	3,750,001	3,750,000
CHESAPEAKE FUNDING 2A A1 144A	1.99	228,644	229,184	226,486
CHL MORTGAGE PASS-THROUG 1 1A1	0.7558	40,835	37,360	36,398
CHL MORTGAGE PASS-THROUG 22 A3	4.16268	119,522	123,356	118,497
CHL MORTGAGE PASS-THROUGH 30 M	3.8807	13,881	14,444	13,370
CHS/COMMUNITY HEALTH SYSTEMS I	5.125	2,775,000	2,665,209	2,698,688
CHS/COMMUNITY HEALTH SYSTEMS I	6.25	635,000	639,593	603,060
CHUBB INA HOLDINGS INC	1.55	335,000	406,983	387,239
CHUBB INA HOLDINGS INC	2.3000	1,400,000	1,399,662	1,374,534
CHUBB INA HOLDINGS INC	2.5	250,000	304,465	292,773
CHUBB INA HOLDINGS INC	2.8750	1,615,000	1,616,921	1,580,857
CHUBB INA HOLDINGS INC	3.3500	640,000	639,851	629,336
CHUBB INA HOLDINGS INC	4.3500	400,000	399,051	408,497
CHUBB INA HOLDINGS INC	6.7000	350,000	348,181	450,442
CHURCH & DWIGHT CO INC	2.45	2,400,000	2,397,735	2,302,336
CHURCH & DWIGHT CO INC	2.875	500,000	499,794	486,168
CIG AUTO RECEIVABLES 1A A 144A	2.71	50,113	50,109	49,771
CIM TRUST 2017-7 7 A 144A	3	325,000	327,852	320,939
CINEWORLD 2/18 (EUR) COV-LITE	0	124,688	122,605	144,961
CIRCOR 12/17 COV-LITE TL	0	482,575	480,451	484,534
CISCO SYSTEMS INC	1.85	2,530,000	2,529,787	2,439,582
CIT GROUP INC	4.125	225,000	225,000	225,000
CIT GROUP INC	6.125	400,000	400,000	418,000
CITGO PETROLEUM CORP 144A	6.25	4,150,000	4,204,483	4,139,625
CITIBANK NA	2.125	250,000	249,940	244,135
CITIBANK NA	3.4	500,000	499,484	499,918
CITIGROUP INC	2.7	2,000,000	1,994,493	1,923,176
CITIGROUP INC	2.75	4,255,000	4,252,835	4,127,242
CITIGROUP INC	2.9	1,800,000	1,798,383	1,762,673
CITIGROUP INC	3.2	6,985,000	6,737,840	6,519,845
CITIGROUP INC	3.8750	3,760,000	3,770,186	3,740,847
CITIGROUP INC	4.3000	3,625,000	3,588,515	3,573,730
CITIGROUP INC	4.4000	1,185,000	1,181,537	1,185,197
CITIGROUP INC	4.6000	920,000	918,569	926,087
CITIGROUP INC	3.887	2,425,000	2,402,179	2,354,287
CITIGROUP INC	3.668	2,250,000	2,252,530	2,142,404
CITIGROUP INC	3.44988	500,000	500,000	504,984
CITIGROUP INC	4.044	1,000,000	1,000,000	1,002,079
CITIGROUP INC	3.53856	3,000,000	2,999,880	3,058,070
CITIGROUP INC	3.24681	3,100,000	3,099,967	3,116,543
CITIGROUP MORTGAG AMC1 A1 144A	2.4465	2,346,257	1,655,210	1,535,044
CITIGROUP MORTGAGE L NCM2 3CB2	6.5	16,382	16,512	16,472
CITIGROUP MORTGAGE LOA AR1 2A1	4.98	10,219	9,473	9,788
CITIGROUP MORTGAGE LOA HYB3 1A	4.51393	39,036	44,143	39,390
CITIGROUP MORTGAGE LOAN 11 A1A	4.49	34,000	38,044	34,191
CITIGROUP MORTGAGE LOAN T 6 A3	3.89	14,750	14,542	14,418
CITIGROUP MORTGAGE SHL1 A 144A	2.68138	446,746	383,906	436,071
CITIZENS BANK NA/PROVIDENCE RI	2.25	270,000	269,877	266,368
CITIZENS BANK NA/PROVIDENCE RI	2.65	250,000	251,376	240,401
CITIZENS BANK NA/PROVIDENCE RI	3.12138	3,400,000	3,400,000	3,414,513
CITRIX SYSTEMS INC	4.5	1,600,000	1,596,794	1,541,845
CLEAN HARBORS 6/17 COV-LITE TL	0	512,350	510,607	513,472
CLEARWAY ENERGY OPERATING LLC	5.375	3,275,000	3,174,799	3,291,375
CLECO CORPORATE HOLDINGS LLC	3.743	1,775,000	1,802,449	1,675,544
CLI FUNDING V LLC 1A NOTE 144A	2.83	338,800	334,131	329,967
CLI FUNDING V LLC 2A NOTE 144A	3.22	283,609	283,535	277,429
CLOROX CO/THE	3.5	900,000	899,451	888,208
CLOUD CRANE LLC 144A	10.125	270,000	275,304	295,650
CLOUD PEAK ENERGY RESOURCES LL	12	165,000	173,107	165,823
CME GROUP INC	3	900,000	901,552	867,299
CME GROUP INC	3.75	415,000	415,934	414,979
CME GROUP INC	5.3	1,250,000	1,430,530	1,439,948
CNA FINANCIAL CORP	7.25	2,530,000	2,812,364	2,858,630
COCA-COLA CO/THE	2.5500	800,000	799,886	738,007
COCA-COLA CO/THE	2.8750	1,030,000	1,028,824	986,043
COCA-COLA CO/THE	1.1	400,000	444,329	414,958
COLD STORAGE TRUST ICE3 D 144A	4.3795	2,640,000	2,702,346	2,654,861
COLT 2017-1 MORTGAGE 1 A1 144A	2.614	197,237	197,402	195,719
COLT 2018-1 MORTGAGE 1 A1 144A	2.93	111,940	111,944	111,350
COLT 2018-3 MORTGAGE 3 A1 144A	3.692	130,000	130,000	130,231

	Coupon	Units	Cost	Market Value
COLUMBIA PROPERTY TRUST OPERAT	4.15	300,000	299,712	291,686
COLUMBUS MCKINNON 2/18 TLB	0	254,592	253,765	254,910
COMCAST CORP	2.75	170,000	171,424	164,374
COMCAST CORP	3.15	1,000,000	970,945	927,290
COMCAST CORP	3.3750	1,500,000	1,442,264	1,448,437
COMCAST CORP	3.4	635,000	561,452	513,781
COMCAST CORP	3.6000	5,335,000	5,605,072	5,294,867
COMCAST CORP	3.9	3,220,000	3,204,804	2,951,277
COMM 2012-CCRE4 MORTGAG CR4 XA	1.78712	136,505	8,930	7,187
COMM 2013-WWP MORTG WWP D 144A	3.8979	360,000	363,977	368,805
COMM 2015-CCRE25 MORTGA CR25 C	4.54452	400,000	401,615	392,418
COMMERCIAL MORTGAGE PA CR14 XA	0.70592	768,985	27,976	17,664
COMMONWEALTH EDISON CO	3.6500	250,000	248,445	226,485
COMMSCOPE INC 144A	5.5	5,075,000	5,060,768	5,113,063
COMMSCOPE TECHNOLOGIES LL 144A	5	2,150,000	2,132,995	2,069,375
COMMSCOPE TECHNOLOGIES LL 144A	6	975,000	989,286	1,004,250
COMMUNITY HEALTH 5/15 TLH	0	224,853	224,568	221,783
COMPASS BANK	2.875	2,875,000	2,871,649	2,768,252
COMPASS BANK	3.5	1,000,000	997,329	994,947
COMPUWARE 7/18 COV-LITE TLB	0	100,000	99,761	100,708
COMSTOCK ESCROW CORP 144A	9.75	1,430,000	1,373,423	1,426,854
CONAGRA BRANDS INC	3.2	696,000	689,012	674,969
CONCHO RESOURCES INC	3.75	2,835,000	2,748,859	2,706,001
CONCHO RESOURCES INC	4.375	1,745,000	1,821,292	1,757,191
CONCHO RESOURCES INC	4.85	10,000	10,076	10,031
CONDUENT 11/16 TLB	0	428,475	419,796	429,949
CONSOLIDATED EDISON CO OF NEW	4.625	400,000	399,022	406,891
CONSOLIDATED EDISON CO OF NEW	5.5	300,000	323,717	346,780
CONSOLIDATED EDISON CO OF NEW	2.77263	3,500,000	3,499,543	3,518,550
CONTINENTAL AIRLINES 2009-2 CL	7.25	304,663	318,288	316,560
CONTINENTAL AIRLINES 2010-1 CL	4.75	26,962	26,963	27,464
CONTINENTAL RESOURCES INC/OK	3.8	95,000	83,792	93,163
CONTINENTAL RESOURCES INC/OK	4.5	40,000	36,131	40,704
CONTINENTAL RESOURCES INC/OK	5	23,000	21,481	23,334
CONVERGINT 1/18 2ND LIEN	0	100,000	99,540	100,500
CORE & MAIN LP 144A	6.125	400,000	400,014	382,000
CORPORATE OFFICE PROPERTIES LP	3.7000	1,190,000	1,189,035	1,176,680
COTY 3/18 (USD) TLB	0	453,499	452,437	448,116
COUNTRYWIDE ASSET-BACKED 24 1A	2.42138	1,695,390	1,401,128	1,549,088
COVANTA HOLDING CORP	5.875	2,640,000	2,663,740	2,674,229
COVANTA HOLDING CORP	6.375	525,000	529,213	536,156
COVEY PARK ENERGY LLC / C 144A	7.5	325,000	325,014	329,469
COX COMMUNICATIONS INC 144A	3.25	2,800,000	2,776,419	2,720,010
COX COMMUNICATIONS INC 144A	3.35	300,000	287,675	278,667
COX COMMUNICATIONS INC 144A	3.5	3,450,000	3,437,488	3,241,070
CPG MERGER SUB LLC 144A	8	5,220,000	5,198,977	5,278,725
CPS AUTO RECEIVABLES D A 144A	1.87	45,889	45,888	45,714
CREDIT ACCEPTANCE AU 3A A 144A	2.65	250,000	249,980	247,153
CREDIT SUISSE ABS T LD1 A 144A	3.42	156,607	156,601	156,484
CRESTWOOD MIDSTREAM PARTNERS L	6.25	870,000	870,103	900,450
CRF AFFORDABLE HOUSI 1A C 144A	6.14825	6,582,156	5,829,139	7,550,654
CRF AFFORDABLE HOUSI 1A D 144A	6.14825	1,694,747	1,128,682	1,622,398
CRF-RESERVES AT BROOKSIDE(AHF)	4.77	580,276	580,276	540,242
CRH AMERICA FINANCE INC 144A	3.95	2,300,000	2,286,118	2,228,503
CROSBY WORLDWIDE 11/13	0	434,129	434,129	428,294
CROWN AMERICAS 1/18 (EUR) TLB	0	135,000	165,031	157,347
CROWN AMERICAS 1/18 (USD) TLB	0	165,000	165,000	165,736
CROWN AMERICAS LLC / CROW 144A	4.75	120,000	120,000	114,600
CROWN CASTLE INTERNATIONAL COR	2.25	215,000	214,964	206,516
CROWN CASTLE INTERNATIONAL COR	3.15	200,000	199,348	192,735
CROWN CASTLE INTERNATIONAL COR	3.2	4,160,000	4,154,379	3,953,118
CROWN CASTLE INTERNATIONAL COR	3.4	215,000	214,976	214,449
CROWN CASTLE INTERNATIONAL COR	3.7	1,250,000	1,259,020	1,194,619
CROWN CASTLE INTERNATIONAL COR	3.8	3,480,000	3,467,493	3,300,306
CROWN CASTLE INTERNATIONAL COR	5.25	4,750,000	4,896,749	4,979,737
CROWNROCK LP / CROWNROCK 144A	5.625	1,850,000	1,818,820	1,803,750
CSAIL 2016-C5 COMMERCIAL C5 XA	1.0252	1,291,149	88,737	62,790
CSC HOLDINGS LLC	5.25	180,000	163,100	175,950
CSC HOLDINGS LLC 144A	5.375	660,000	660,002	628,650
CSC HOLDINGS LLC 144A	5.5	3,025,000	3,111,056	2,934,250
CSMC 2018-RPL8 TR RPL8 A1 144A	4.125	145,000	144,474	144,474
CSWF 2018-TOP TOP D 144A	4.0795	215,000	215,000	215,022
CVS HEALTH CORP	2.125	425,000	423,645	410,221
CVS HEALTH CORP	3.125	1,055,000	1,054,632	1,055,149
CVS HEALTH CORP	3.35	1,985,000	1,984,170	1,980,921
CVS HEALTH CORP	3.5	650,000	666,725	645,044
CVS HEALTH CORP	3.7	875,000	867,966	870,421
CVS HEALTH CORP	3.875	1,500,000	1,502,816	1,478,159
CVS HEALTH CORP	4.1	2,385,000	2,389,159	2,378,614
CVS HEALTH CORP	4.125	925,000	948,298	939,814
CVS HEALTH CORP	4.3	2,260,000	2,232,261	2,242,279
CVS HEALTH CORP	5.05	4,495,000	4,599,665	4,597,683
CVS HEALTH CORP	4.78	1,875,000	1,838,437	1,866,017
CVS PASS-THROUGH TRUST	6.943	4,345,599	5,008,109	4,850,449
CVS PASS-THROUGH TRUST 144A	7.507	700,954	701,099	814,305

	Coupon	Units	Cost	Market Value
CWABS ASSET-BACKED CER 11 3AV3	2.54138	766,000	558,739	716,717
CYRUSONE LP / CYRUSONE FINANCE	5	1,385,000	1,387,888	1,410,969
DAE FUNDING LLC 144A	4.5	50,000	50,000	48,750
DAE FUNDING LLC 144A	5	600,000	581,754	587,250
DAIMLER FINANCE NORTH AME 144A	2	2,755,000	2,754,409	2,644,745
DAIMLER FINANCE NORTH AME 144A	2.2	300,000	296,218	287,479
DANA INC	5.5	385,000	399,418	380,765
DARDEN RESTAURANTS INC	3.85	1,255,000	1,257,483	1,215,509
DAVIDS BRIDAL 10/12 CO-LT TLB	0	2,872,032	2,601,518	2,541,749
DAVITA INC	5	1,230,000	1,203,382	1,173,113
DAVITA INC	5.125	3,605,000	3,641,371	3,478,825
DB MASTER FINANCE 1A A2II 144A	3.98	482,500	496,294	482,568
DBP HOLDING CORP 144A	7.75	3,365,000	3,242,063	1,514,250
DBUBS 2011-LC2 MO LC2A A4 144A	4.537	5,799,559	5,859,478	5,950,021
DCP MIDSTREAM OPERATING LP	5.375	1,270,000	1,269,998	1,293,813
DEEPHAVEN RESIDENTI 1A A1 144A	2.976	173,748	173,746	172,529
DEEPHAVEN RESIDENTI 2A A1 144A	3.479	195,097	195,094	194,095
DEEPHAVEN RESIDENTI 3A A1 144A	2.577	100,435	100,433	99,538
DEEPHAVEN RESIDENTI 3A A1 144A	3.789	455,000	454,995	454,995
DELL INTERNATIONAL LLC / 144A	3.48	400,000	399,977	401,011
DELL INTERNATIONAL LLC / 144A	4.42	8,900,000	9,010,027	9,034,181
DELL INTERNATIONAL LLC / 144A	5.45	6,545,000	6,543,143	6,882,950
DELL INTERNATIONAL LLC / 144A	6.02	580,000	586,069	619,923
DELL INTERNATIONAL LLC / 144A	8.1	200,000	252,567	240,018
DELL SOFTWARE (QUEST/ONE	0	310,000	308,528	312,034
DELTA AIR LINES 2007-1 CLASS A	6.821	136,720	133,666	149,832
DELTA AIR LINES 2009-1 CLASS A	7.75	212,277	212,326	221,740
DELTA AIR LINES 2015-1 CLASS A	3.625	2,089,477	2,089,445	2,068,108
DELTA AIR LINES INC	2.875	1,115,000	1,115,494	1,105,979
DELTA AIR LINES INC	4.375	413,000	401,264	399,011
DEUTSCHE ALT-A SECURITI AR1 A4	2.44138	417,776	411,118	405,145
DEUTSCHE ALT-A SECURITI OA1 A1	2.43138	1,305,114	982,268	1,073,092
DEVON ENERGY CORP	3.25	2,800,000	2,745,760	2,750,800
DEVON ENERGY CORP	4.75	100,000	74,995	95,453
DEVON ENERGY CORP	5.6	39,000	40,211	41,360
DIGITAL REALTY TRUST LP	3.95	9,470,000	9,428,887	9,529,146
DIGNITY HEALTH	2.637	548,000	551,588	544,586
DISCOVER BANK	3.1	4,725,000	4,724,617	4,695,243
DISCOVER BANK	3.2	250,000	254,944	246,708
DISCOVER BANK	4.2	1,200,000	1,249,977	1,204,273
DISCOVER BANK	4.65	2,345,000	2,338,368	2,345,080
DISCOVERY COMMUNICATIONS 144A	2.8	3,725,000	3,703,622	3,687,158
DISCOVERY COMMUNICATIONS LLC	2.2	100,000	99,982	99,217
DISCOVERY COMMUNICATIONS LLC	2.95	5,180,000	5,113,272	4,954,408
DISCOVERY COMMUNICATIONS LLC	3.95	455,000	453,507	432,228
DISCOVERY COMMUNICATIONS LLC	5	1,465,000	1,498,668	1,428,493
DISCOVERY COMMUNICATIONS LLC	3.0475	100,000	100,039	100,418
DISH DBS CORP	5	3,710,000	3,600,123	3,366,825
DISH DBS CORP	5.875	2,445,000	2,393,149	2,327,008
DISH DBS CORP	6.75	790,000	817,333	806,788
DISH DBS CORP	7.75	425,000	425,107	400,903
DITECH HOLDING CORP	9	1,513,507	1,712,176	1,210,806
DOMINION ENERGY INC	2.5	200,000	201,332	198,449
DOMINION ENERGY INC	4.05	500,000	497,494	459,762
DOMINION ENERGY INC	4.9	100,000	98,642	102,504
DOMINION ENERGY INC	2.962	3,160,000	3,173,675	3,158,420
DOMINION ENERGY INC	2.579	105,000	105,108	103,588
DOOSAN BOBCAT/DOOSAN INFRACORE	0	360,002	359,294	360,517
DOW CHEMICAL CO/THE	4.6250	400,000	374,498	391,388
DT AUTO OWNER TRUST 2A D 144A	4.25	3,349,128	3,378,218	3,368,508
DUKE ENERGY CAROLINAS LLC	6.0500	300,000	299,305	368,429
DUKE ENERGY CORP	2.4	250,000	249,595	239,172
DUKE ENERGY CORP	3.75	1,835,000	1,834,049	1,612,516
DUKE ENERGY CORP	4.8	500,000	498,419	515,203
DUKE ENERGY FLORIDA LLC	3.8	1,200,000	1,197,846	1,198,985
DUKE ENERGY INDIANA LLC	6.3500	300,000	299,166	385,446
DUKE ENERGY PROGRESS LLC	4.2	300,000	298,565	297,113
DUPONT (E.I.) DE NEMOURS 3/18	0	194,807	193,652	194,930
DUPONT PERFORMANCE 5/17 TL	0	154,613	154,255	154,858
DUQUESNE LIGHT HOLDINGS I 144A	6.4	1,400,000	1,397,126	1,465,737
DUQUESNE LIGHT HOLDINGS I 144A	3.616	1,500,000	1,500,010	1,398,894
DXC TECHNOLOGY CO	2.875	85,000	84,867	84,291
DXC TECHNOLOGY CO	4.25	800,000	815,459	802,023
DXC TECHNOLOGY CO	4.75	647,000	678,680	662,275
DXC TECHNOLOGY CO	3.27075	4,000,000	4,018,107	4,000,058
E*TRADE FINANCIAL CORP	4.5	979,000	978,158	983,006
EAGLECLAW 6/17 TLB	0	103,950	103,093	102,261
EATON VANCE CORP	3.5	600,000	598,073	575,621
EBAY INC	2.875	350,000	349,668	344,739
EDISON INTERNATIONAL	2.4	270,000	269,301	255,688
EDUCATION MANAGEMENT 9/14 TLB	0	443,347	526,825	12,192
EDWARDS LIFESCIENCES CORP	4.3	3,135,000	3,136,602	3,133,414
ELANCO ANIMAL HEALTH INC 144A	3.912	475,000	475,000	475,447
ELECTRONIC ARTS INC	4.8	237,000	236,388	248,288
ELI LILLY & CO	3.7000	160,000	159,278	151,008

	Coupon	Units	Cost	Market Value
ELI LILLY & CO	3.95	105,000	104,447	104,081
EMBARQ CORP	7.995	140,000	140,351	140,000
EMDEON 3/17 COV-LITE TLB	0	488,750	487,800	490,202
EMERA US FINANCE LP	2.15	285,000	285,094	283,154
EMERA US FINANCE LP	2.7	2,650,000	2,650,300	2,572,514
EMI MUSIC PUBLISHING GROU 144A	7.625	1,320,000	1,323,045	1,420,650
ENABLE MIDSTREAM PARTNERS LP	4.4	2,905,000	2,928,277	2,787,949
ENCOMPASS HEALTH CORP	5.125	2,440,000	2,441,457	2,446,100
ENCOMPASS HEALTH CORP	5.75	2,910,000	2,911,444	2,931,825
ENDO FINANCE LLC / ENDO F 144A	5.375	225,000	223,471	198,000
ENDO FINANCE LLC 144A	5.75	4,955,000	4,695,959	4,626,731
ENERGEN CORP	4.625	171,000	163,854	171,855
ENERGIZER 6/18 TLB	0	285,000	285,628	285,892
ENERGIZER HOLDINGS INC 144A	5.5	1,610,000	1,621,485	1,601,950
ENERGY TRANSFER EQUITY 10/17	0	427,354	425,704	427,623
ENERGY TRANSFER LP	4.25	105,000	103,162	104,344
ENERGY TRANSFER LP	5.5	210,000	207,532	217,938
ENERGY TRANSFER OPERATING LP	4.05	4,875,000	4,903,179	4,771,937
ENERGY TRANSFER OPERATING LP	4.2	2,200,000	2,196,815	2,150,210
ENERGY TRANSFER OPERATING LP	4.95	1,300,000	1,313,372	1,323,533
ENERGY TRANSFER OPERATING LP	5.3	1,600,000	1,592,311	1,550,147
ENERGY TRANSFER OPERATING LP	5.8	400,000	398,604	415,497
ENERGY TRANSFER OPERATING LP	5.95	85,000	83,373	88,369
ENERGY TRANSFER OPERATING LP	6	1,580,000	1,562,703	1,684,598
ENERGY TRANSFER OPERATING LP	6.05	120,000	118,272	125,569
ENERGY TRANSFER OPERATING LP	6.125	100,000	106,873	106,665
ENERGY TRANSFER OPERATING LP	9.7	89,000	88,996	91,806
ENERGY TRANSFER PARTNERS LP /	4.5	1,700,000	1,614,868	1,723,093
ENERGY TRANSFER PARTNERS LP /	5.875	1,100,000	1,191,678	1,163,923
ENERSYS 144A	5	1,125,000	1,175,027	1,136,250
ENTEGRI INC 144A	4.625	70,000	70,303	66,581
ENTERGY CORP	4.0000	1,300,000	1,298,962	1,314,984
ENTERPRISE FLEET FIN 1 A2 144A	2.87	1,270,000	1,269,882	1,266,731
ENTERPRISE FLEET FIN 1 A3 144A	3.1	1,760,000	1,759,852	1,749,975
ENTERPRISE FLEET FIN 2 A3 144A	2.22	425,000	426,838	415,666
ENTERPRISE FLEET FIN 3 A3 144A	2.36	130,000	129,975	127,310
ENTERPRISE PRODUCTS OPERATING	3.3500	2,525,000	2,539,251	2,496,295
ENTERPRISE PRODUCTS OPERATING	3.7	400,000	410,553	393,871
ENTERPRISE PRODUCTS OPERATING	3.75	500,000	517,881	499,155
ENTERPRISE PRODUCTS OPERATING	3.9500	2,500,000	2,502,312	2,496,600
ENTERPRISE PRODUCTS OPERATING	4.25	1,010,000	1,008,651	950,772
ENTERPRISE PRODUCTS OPERATING	4.95	1,100,000	1,095,230	1,099,897
ENTERPRISE PRODUCTS OPERATING	5.1000	580,000	579,167	610,976
ENTERPRISE PRODUCTS OPERATING	5.25	375,000	390,289	384,937
ENTERPRISE PRODUCTS OPERATING	5.375	3,041,000	3,041,000	2,816,457
ENTERPRISE PRODUCTS OPERATING	5.9500	100,000	100,007	115,784
ENVISION HEALTHCARE 11/16 TLB	0	319,655	317,447	319,428
ENVISION HEALTHCARE CORP	5.625	3,605,000	3,654,612	3,706,661
ENVISION HEALTHCARE CORP 144A	5.125	45,000	45,111	46,103
EPICOR 6/15 COV-LITE TL	0	332,385	331,948	333,701
EPR PROPERTIES	4.5	2,500,000	2,555,976	2,472,111
EQM MIDSTREAM PARTNERS LP	4	1,900,000	1,640,230	1,813,673
EQM MIDSTREAM PARTNERS LP	4.75	300,000	299,321	304,435
EQM MIDSTREAM PARTNERS LP	5.5	1,400,000	1,393,692	1,438,620
EQT CORP	2.5	350,000	349,981	341,642
EQT CORP	3.9	4,380,000	4,376,695	4,104,113
EQUIFAX INC	3.6	615,000	613,040	611,099
EQUIFAX INC	3.95	1,300,000	1,287,451	1,291,170
EQUIFIRST LOAN SECURITIZ 1 A2B	2.47138	661,368	424,381	631,524
EQUINIX INC	5.875	165,000	165,016	169,744
ERAC USA FINANCE LLC 144A	4.5	150,000	157,772	153,354
ERP OPERATING LP	2.85	460,000	457,499	426,211
ERP OPERATING LP	3.3750	900,000	896,540	877,007
ESCROW GCB144A TEXAS COMPETIT	11.5	1,135,000	0	3,973
ESH HOSPITALITY INC 144A	5.25	3,180,000	3,186,677	3,076,650
ESSEX PORTFOLIO LP	3.25	900,000	896,224	875,335
ESSEX PORTFOLIO LP	3.875	1,600,000	1,606,891	1,591,000
EVEREST REINSURANCE HOLDINGS I	4.868	181,000	181,004	180,404
EVERSOURCE ENERGY	2.75	250,000	252,004	244,688
EVO PAYMENTS 6/18 COV-LITE TL	0	572,324	568,848	576,262
EXELON CORP	2.8500	1,580,000	1,579,894	1,566,102
EXELON CORP	4.4500	65,000	64,683	63,013
EXELON CORP	5.15	350,000	349,944	360,155
EXELON GENERATION CO LLC	2.95	1,000,000	999,948	997,227
EXELON GENERATION CO LLC	5.2	800,000	799,755	816,772
EXELON GENERATION CO LLC	5.75	300,000	298,937	305,431
EXPEDIA GROUP INC	4.5	250,000	250,119	251,437
EXTRACTION OIL & GAS INC 144A	5.625	25,000	23,872	22,125
EXTRACTION OIL & GAS INC 144A	7.375	1,695,000	1,694,767	1,673,813
EXXON MOBIL CORP	4.1140	300,000	312,992	304,118
FELCOR LODGING LP	6	310,000	319,388	322,400
FERRELLGAS LP / FERRELLGAS FIN	6.75	210,000	191,609	183,225
FIDELITY NATIONAL FINANCIAL IN	5.5	1,650,000	1,709,153	1,752,476
FIDELITY NATIONAL INFORMATION	2.25	320,000	319,973	308,998
FIDELITY NATIONAL INFORMATION	3	400,000	387,283	369,612

	Coupon	Units	Cost	Market Value
FIDELITY NATIONAL INFORMATION	3.6250	242,000	249,535	243,347
FIDELITY NATIONAL INFORMATION	4.25	255,000	254,144	255,505
FIDELITY NATIONAL INFORMATION	4.5	600,000	641,198	616,850
FIDELITY NATIONAL INFORMATION	4.75	215,000	210,645	213,228
FIELDWOOD ENERGY 4/18 2ND LIEN	0	1,335,000	1,294,712	1,292,721
FIELDWOOD ENERGY 4/18 EXIT TL	0	268,816	268,706	269,958
FIFTH THIRD BANK/CINCINNATI OH	1.625	300,000	299,432	296,318
FIFTH THIRD BANK/CINCINNATI OH	2.2500	2,005,000	2,004,693	1,946,051
FIFTH THIRD BANK/CINCINNATI OH	3.85	1,951,000	2,047,013	1,904,357
FINANCE OF AMERICA HB1 A 144A	2.3207	95,653	95,653	95,366
FIRST DATA 11/17 TL	0	631,150	617,940	631,598
FIRST DATA 6/17 TL	0	602,119	601,756	603,011
FIRST DATA CORP 144A	5.375	65,000	65,001	65,991
FIRST DATA CORP 144A	5.75	7,185,000	7,401,420	7,301,756
FIRST DATA CORP 144A	7	2,380,000	2,394,609	2,478,175
FIRST HORIZON ALTERNAT AA6 2A1	4.13606	26,458	26,676	25,646
FIRST INVESTORS AUT 1A A1 144A	2.84	1,033,208	1,033,156	1,031,694
FIRST QUALITY FINANCE CO 144A	4.625	3,100,000	3,018,095	3,096,125
FIRSTENERGY CORP	2.85	3,275,000	3,272,019	3,165,943
FIRSTENERGY CORP	4.25	500,000	495,361	507,775
FIRSTENERGY CORP	7.375	825,000	1,058,380	1,064,855
FIRSTENERGY TRANSMISSION 144A	5.45	650,000	723,096	709,537
FISERV INC	3.8	335,000	334,846	334,917
FISERV INC	3.8500	550,000	549,744	545,183
FISERV INC	4.2	680,000	678,676	681,427
FLAGSTAR MORTGAGE TR 2 A5 144A	3.5	8,268,499	8,390,317	8,131,639
FLAGSTAR MORTGAGE TR 5 A7 144A	4	370,000	371,907	370,911
FLEX ACQUISITION CO INC 144A	6.875	2,260,000	2,241,893	2,158,300
FLEX ACQUISITION CO INC 144A	7.875	615,000	610,917	607,313
FLORIDA GAS TRANSMISSION 144A	7.9	500,000	510,953	514,884
FORD CREDIT AUTO OWNE 2 A 144A	2.44	300,000	303,982	296,329
FORD CREDIT AUTO OWNER TRU C B	1.73	650,000	645,327	633,353
FORD CREDIT AUTO OWNER TRU C C	1.93	290,000	287,785	283,632
FORD CREDIT FLOORPLAN MAS 2 A1	2.16	315,000	312,467	308,908
FORD MOTOR CREDIT CO LLC	2.0210	785,000	785,000	780,256
FORD MOTOR CREDIT CO LLC	2.5510	1,600,000	1,599,998	1,600,000
FORD MOTOR CREDIT CO LLC	3.0960	3,476,100	3,476,105	3,257,392
FORD MOTOR CREDIT CO LLC	3.1570	2,000,000	2,000,000	1,980,414
FORD MOTOR CREDIT CO LLC	3.3360	3,935,000	3,935,000	3,878,988
FORD MOTOR CREDIT CO LLC	2.262	450,000	450,313	448,452
FORD MOTOR CREDIT CO LLC	2.425	2,815,000	2,815,000	2,757,945
FORD MOTOR CREDIT CO LLC	2.979	375,000	375,000	355,652
FORD MOTOR CREDIT CO LLC	3.16425	200,000	200,168	200,202
FORD MOTOR CREDIT CO LLC	3.168	200,000	200,062	200,275
FORD MOTOR CREDIT CO LLC	3.42825	900,000	900,000	890,631
FORD MOTOR CREDIT CO LLC	4.14	1,400,000	1,399,933	1,377,127
FORESIGHT ENERGY LLC / FO 144A	11.5	280,000	276,561	247,800
FORMULA ONE 1/18 (USD)	0	1,040,881	1,042,457	1,032,211
FORTIVE CORP	2.35	375,000	374,952	363,326
FORTIVE CORP	3.15	425,000	398,803	395,669
FORTRESS INVESTMENT 6/18	0	298,861	298,281	300,074
FORTRESS TRANSPORTATION & 144A	6.75	500,000	510,773	512,500
FORTUNE BRANDS HOME & SECURITY	4.0000	3,000,000	2,986,231	2,952,817
FORUM ENERGY TECHNOLOGIES INC	6.25	1,815,000	1,806,859	1,810,463
FOUNDATION BUILDING MATERIALS	0	315,000	314,255	316,575
FREDDIE MAC STRUC SPI2 M1 144A	3.81978	258,004	257,975	257,852
FREEDOM MORTGAGE CORP 144A	8.125	1,990,000	2,002,179	1,930,300
FREEDOM MORTGAGE CORP 144A	8.25	1,100,000	1,102,493	1,067,000
FREMF 2010-K7 MORTGA K7 B 144A	5.50048	115,000	119,298	118,327
FREMF 2013-K712 MO K712 B 144A	3.35777	65,000	67,566	64,988
FREMF 2013-K713 MO K713 B 144A	3.15414	115,000	117,257	114,647
FREMF 2014-K715 MO K715 B 144A	3.97812	750,000	759,868	758,755
FREMF 2014-K715 MO K715 C 144A	4.12412	371,458	395,208	375,897
FREMF 2014-K716 MO K716 B 144A	3.94917	2,500,000	2,535,051	2,521,601
FREMF 2015-K43 MORT K43 C 144A	3.73427	200,000	209,060	188,885
FREMF 2015-K48 MORT K48 B 144A	3.63714	1,010,000	992,186	970,636
FREMF 2015-K50 MORT K50 C 144A	3.77897	2,000,000	1,940,320	1,899,791
FREMF 2016-K52 MORT K52 B 144A	3.92319	2,500,000	2,606,555	2,446,231
FREMF 2016-K54 MORT K54 B 144A	4.05086	4,640,000	4,710,431	4,574,553
FREMF 2016-K56 MORT K56 B 144A	3.93844	1,600,000	1,620,690	1,564,142
FREMF 2016-K58 MORT K58 C 144A	3.73889	2,500,000	2,454,175	2,337,880
FREMF 2017-K61 MORT K61 B 144A	3.68272	1,000,000	997,913	955,881
FREMF 2017-K62 MORT K62 B 144A	3.87464	1,000,000	1,012,235	968,069
FREMF 2017-KT01 MU KT01 B 144A	4.566	300,000	300,000	295,144
FREMF 2018-K73 MORT K73 B 144A	3.85274	1,500,000	1,441,025	1,424,076
FREMF 2018-K732 MO K732 B 144A	4.05501	3,000,000	2,923,454	2,912,075
FREMF 2018-K74 MORT K74 B 144A	4.09058	3,000,000	2,879,936	2,901,850
FREMF 2018-K75 MORT K75 B 144A	3.97521	2,000,000	1,944,283	1,922,311
FREMF 2018-K76 MORT K76 B 144A	4.20525	2,000,000	1,966,458	1,948,213
FREMF 2018-K77 MORT K77 B 144A	4.1588	3,032,000	2,978,776	2,942,264
FREMONT HOME LOAN TRUST 3 2A3	2.45138	2,507,529	2,107,409	1,372,049
FRESB 2018-SB46 MORT SB46 A10F	3.3	4,979,506	4,954,608	4,852,802
FRESB 2018-SB52 MORT SB52 A10F	3.48	3,437,495	3,417,189	3,385,720
FRONTIER COMMUNICATIONS C 144A	8.5	2,945,000	2,941,572	2,783,025
GARDNER DENVER 8/17 (USD)	0	118,305	118,093	118,885

	Coupon	Units	Cost	Market Value
GARTNER INC 144A	5.125	910,000	908,974	916,288
GATES GLOBAL 11/17 (USD)	0	454,611	452,094	457,170
GCP APPLIED TECHNOLOGIES 144A	5.5	2,015,000	2,015,019	1,982,256
GE COMMERCIAL MORTGAGE C C1 AM	5.606	58,524	59,792	58,401
GENERAL ELECTRIC CO	4.5000	535,000	569,298	504,620
GENERAL ELECTRIC CO	5.5000	859,000	892,662	883,817
GENERAL ELECTRIC CO	5.8750	563,000	611,130	628,447
GENERAL ELECTRIC CO	6.1500	15,000	15,494	17,181
GENERAL MOTORS CO	4	600,000	577,392	574,718
GENERAL MOTORS CO	5	3,660,000	3,658,739	3,614,516
GENERAL MOTORS CO	5.2	590,000	578,082	535,987
GENERAL MOTORS CO	6.6	100,000	114,797	106,612
GENERAL MOTORS CO	3.143	100,000	100,006	100,336
GENERAL MOTORS FINANCIAL CO IN	3.15	275,000	276,702	267,337
GENERAL MOTORS FINANCIAL CO IN	3.2000	7,110,000	7,155,610	7,025,418
GENERAL MOTORS FINANCIAL CO IN	3.2500	4,000,000	3,997,621	3,857,183
GENERAL MOTORS FINANCIAL CO IN	3.45	1,745,000	1,753,176	1,720,241
GENERAL MOTORS FINANCIAL CO IN	3.5000	4,850,000	4,874,743	4,750,862
GENERAL MOTORS FINANCIAL CO IN	3.7000	1,550,000	1,548,574	1,539,645
GENERAL MOTORS FINANCIAL CO IN	4.15	2,245,000	2,241,849	2,236,022
GENERAL MOTORS FINANCIAL CO IN	4.2000	1,000,000	999,638	1,012,456
GENERAL MOTORS FINANCIAL CO IN	4.3000	500,000	499,504	486,330
GENERAL MOTORS FINANCIAL CO IN	3.98631	800,000	816,870	815,687
GENESIS ENERGY LP / GENESIS EN	6.75	1,400,000	1,197,762	1,428,000
GENOA HEALTHCARE 8/17 TL	0	0	0	0
GENTIVA HEALTH SERVICES/	0	99,833	98,872	98,835
GENTIVA HEALTH SERVICES/	0	269,549	266,935	272,582
GENWORTH FINANCIAL 2/18 TL	0	109,725	109,239	112,126
GENWORTH HOLDINGS INC	4.8	20,000	17,185	17,100
GENWORTH HOLDINGS INC	4.9	40,000	35,160	34,600
GENWORTH HOLDINGS INC	7.2	75,000	72,260	75,563
GENWORTH HOLDINGS INC	7.625	44,000	42,469	44,550
GENWORTH HOLDINGS INC	7.7	11,000	10,965	11,275
GEORGIA POWER CO	4.3	585,000	609,484	555,548
GEORGIA-PACIFIC LLC 144A	5.4	175,000	185,394	182,080
GILEAD SCIENCES INC	3.5	500,000	517,518	491,230
GILEAD SCIENCES INC	4.75	1,515,000	1,665,360	1,561,594
GLENCORE FUNDING LLC 144A	3	40,000	39,860	38,336
GLOBAL PAYMENTS 3/18 TLB	0	586,683	586,253	587,270
GLS AUTO RECEIVABLES 1A A 144A	2.82	261,869	261,854	260,821
GMACM MORTGAGE LOAN TR AR1 22A	4.20244	15,930	12,119	15,719
GMF FLOORPLAN OWNER 2 A1 144A	2.13	390,000	389,962	382,719
GO DADDY 11/17 COV-LITE TLB	0	360,666	359,991	361,968
GOLDMAN SACHS GROUP INC/T REGS	1.25	1,300,000	1,548,020	1,490,843
GOLDMAN SACHS GROUP INC/T REGS	1.625	525,000	652,557	604,755
GOLDMAN SACHS GROUP INC/T REGS	0.433	3,250,000	3,919,250	3,796,414
GOLDMAN SACHS GROUP INC/THE	2.35	410,000	409,743	395,573
GOLDMAN SACHS GROUP INC/THE	2.5500	1,905,000	1,911,484	1,896,397
GOLDMAN SACHS GROUP INC/THE	2.6000	575,000	578,706	565,768
GOLDMAN SACHS GROUP INC/THE	2.6250	260,000	259,911	254,652
GOLDMAN SACHS GROUP INC/THE	2.8750	868,000	869,007	856,416
GOLDMAN SACHS GROUP INC/THE	3	425,000	429,109	416,387
GOLDMAN SACHS GROUP INC/THE	3.5000	3,150,000	3,067,853	2,992,765
GOLDMAN SACHS GROUP INC/THE	3.7500	6,060,000	6,017,320	5,931,894
GOLDMAN SACHS GROUP INC/THE	3.85	780,000	779,895	756,748
GOLDMAN SACHS GROUP INC/THE	4.1	2,000,000	2,000,000	2,063,891
GOLDMAN SACHS GROUP INC/THE	4.2500	3,990,000	4,034,852	3,953,638
GOLDMAN SACHS GROUP INC/THE	4.7500	250,000	264,957	254,297
GOLDMAN SACHS GROUP INC/THE	4.8000	725,000	721,711	739,907
GOLDMAN SACHS GROUP INC/THE	5.2500	450,000	482,677	471,149
GOLDMAN SACHS GROUP INC/THE	5.7500	1,500,000	1,591,126	1,595,868
GOLDMAN SACHS GROUP INC/THE	6.2500	515,000	549,187	618,996
GOLDMAN SACHS GROUP INC/THE	6.7500	800,000	767,702	962,364
GOLDMAN SACHS GROUP INC/THE	3.272	5,710,000	5,691,572	5,455,911
GOLDMAN SACHS GROUP INC/THE	2.905	1,000,000	1,000,000	966,180
GOLDMAN SACHS GROUP INC/THE	4.017	3,180,000	3,123,514	2,947,616
GOLDMAN SACHS GROUP INC/THE	3.111	200,000	200,407	201,044
GOLDMAN SACHS GROUP INC/THE	3.36563	2,000,000	2,000,000	2,023,901
GOODMAN US FINANCE THREE 144A	3.7	2,100,000	2,092,855	1,962,880
GOODYEAR TIRE & RUBBER CO/THE	5	85,000	80,831	79,921
GRAY TELEVISION INC 144A	5.125	210,000	208,879	202,913
GRAY TELEVISION INC 144A	5.875	55,000	55,725	54,519
GREAT WESTERN PETROLEUM L 144A	9	1,735,000	1,726,352	1,708,975
GREATAMERICA LEASING 1 A3 144A	2.6	100,000	99,573	99,084
GREENSKY 3/18 TLB	0	349,125	348,400	349,998
GREYSTAR REAL ESTATE PART 144A	5.75	2,655,000	2,705,632	2,588,625
GRINDING MEDIA INC / MOLY 144A	7.375	2,950,000	3,116,131	3,070,183
GS MORTGAGE SECURI CHLL D 144A	3.9295	846,000	846,000	851,292
GS MORTGAGE SECURI CHLL E 144A	4.6295	1,963,000	1,963,000	1,978,341
GS MORTGAGE SECURI GC5 XA 144A	1.33884	6,389,660	339,425	192,491
GS MORTGAGE SECURI HULA D 144A	4.0795	500,000	500,001	500,350
GS MORTGAGE SECURITIES GC13 XA	0.08677	3,194,219	21,309	12,732
GSAMP TRUST 2006-NC2 NC2 A2D	2.52138	1,190,993	775,818	812,980
GSR MORTGAGE LOAN TRUS AR2 1A2	3.7851	34,809	34,821	34,933
GSR MORTGAGE LOAN TRUST 11 1A1	4.68462	116,057	102,399	118,920

	Coupon	Units	Cost	Market Value
GULFPORT ENERGY CORP	6.625	1,255,000	1,283,406	1,276,963
H&E EQUIPMENT SERVICES INC	5.625	2,730,000	2,777,085	2,723,175
H.B. FULLER 10/17 COV-LITE TLB	0	449,698	448,716	449,082
HALFMOON PARENT INC 144A	3.75	7,285,000	7,281,136	7,262,714
HALFMOON PARENT INC 144A	4.125	780,000	779,359	777,777
HALFMOON PARENT INC 144A	4.375	5,359,000	5,351,909	5,343,389
HALFMOON PARENT INC 144A	4.8	200,000	199,678	200,561
HALLIBURTON CO	3.25	250,000	255,895	250,333
HARBORVIEW MORTGAGE LO 11 3A1A	2.982	28,340	28,683	25,973
HARBORVIEW MORTGAGE LOA 1 2A1A	2.822	36,902	36,957	36,560
HARBORVIEW MORTGAGE LOA 2 2A1A	2.722	43,583	41,743	42,382
HARBORVIEW MORTGAGE LOA 9 2A1A	2.61963	20,317	20,399	20,139
HARBORVIEW MORTGAGE LOAN 2 1A	4.47619	39,084	23,800	28,009
HARBORVIEW MORTGAGE LOAN 4 3A	3.381	9,505	9,875	9,221
HARRIS CORP	2.7	65,000	65,000	64,357
HARRIS CORP	4.4	610,000	609,946	612,194
HARRIS CORP	4.854	105,000	105,000	107,759
HARTFORD FINANCIAL SERVICES GR	5.5	275,000	289,022	283,287
HASBRO INC	3.15	385,000	384,855	380,420
HAYWARD INDUSTRIES 8/17	0	130,000	129,678	130,715
HCA HEALTHCARE INC	6.25	2,330,000	2,377,025	2,429,025
HCA INC	4.5	1,675,000	1,690,765	1,639,406
HCA INC	5.375	1,695,000	1,713,097	1,728,300
HCA INC	5.875	2,151,000	2,253,513	2,277,205
HCA INC	6.5	1,600,000	1,659,577	1,664,800
HCA INC	7.5	105,000	98,342	104,475
HD SUPPLY 8/17 COV-LITE TLB4	0	394,023	392,658	397,273
HD SUPPLY INC 144A	5.75	2,535,000	2,580,513	2,664,919
HEALOGICS 7/14 COV-LITE TL	0	182,875	182,231	171,674
HEARTHSIDE FOOD 4/18 COV-LITE	0	350,000	349,169	348,649
HERC RENTALS INC 144A	7.5	110,000	116,836	116,325
HERC RENTALS INC 144A	7.75	116,000	123,094	124,823
HESS CORP	4.3	1,910,000	1,849,423	1,852,087
HESS INFRASTRUCTURE PARTN 144A	5.625	2,240,000	2,240,935	2,262,400
HEWLETT PACKARD ENTERPRis 144A	2.1	5,020,000	5,019,860	4,971,081
HEWLETT PACKARD ENTERPRISE CO	2.85	278,000	277,998	278,010
HEWLETT PACKARD ENTERPRISE CO	3.5	95,000	94,869	94,897
HEWLETT PACKARD ENTERPRISE CO	3.6	615,000	614,889	617,503
HEWLETT PACKARD ENTERPRISE CO	4.4	1,500,000	1,548,860	1,540,714
HEWLETT PACKARD ENTERPRISE CO	6.35	200,000	199,241	205,526
HILEX POLY 12/16 COV-LITE TL	0	330,813	329,570	330,445
HILEX POLY/NOVOLEX 6/18	0	500,000	498,796	501,000
HILTON HOTELS 8/16 EXTENDED TL	0	336,334	335,646	337,821
HILTON WORLDWIDE FINANCE LLC /	4.625	1,500,000	1,499,947	1,460,625
HILTON WORLDWIDE FINANCE LLC /	4.875	1,300,000	1,300,022	1,281,449
HOLLYFRONTIER CORP	5.875	3,000,000	3,250,707	3,197,835
HOME DEPOT INC/THE	3.3500	170,000	169,822	168,031
HOME DEPOT INC/THE	3.75	500,000	526,495	509,645
HOME DEPOT INC/THE	5.4000	500,000	500,604	580,162
HOME DEPOT INC/THE	5.8750	500,000	504,935	608,569
HOME DEPOT INC/THE	5.9500	300,000	380,100	373,484
HOSPITALITY PROPERTIES TRUST	3.95	830,000	814,054	751,598
HOSPITALITY PROPERTIES TRUST	4.25	850,000	845,724	856,343
HOSPITALITY PROPERTIES TRUST	4.375	1,000,000	921,883	916,927
HOTESS BRANDS 11/17 TLB	0	498,426	498,794	498,426
HSBC BANK USA NA	4.875	1,835,000	1,907,019	1,882,059
HSBC USA INC	2.35	1,100,000	1,100,921	1,087,944
HSBC USA INC	2.75	3,600,000	3,598,777	3,570,166
HSI ASSET LOAN OBLIGATI WF1 A1	2.34138	40,278	22,177	17,383
HUB INTERNATIONAL LTD 144A	7	2,365,000	2,357,356	2,368,098
HUDSON PACIFIC PROPERTIES LP	3.95	1,005,000	946,234	935,647
HUMANA INC	2.5	1,820,000	1,819,263	1,786,448
HUMANA INC	2.9	115,000	114,833	111,423
HUNT COS INC 144A	6.25	3,365,000	3,318,770	3,137,863
HUNTINGTON BANCSHARES INC/OH	3.15	250,000	254,684	247,834
HUNTINGTON NATIONAL BANK/THE	2.375	475,000	474,987	470,071
HUNTINGTON NATIONAL BANK/THE	2.4000	1,830,000	1,828,751	1,806,391
HUNTINGTON NATIONAL BANK/THE	2.5	1,465,000	1,462,277	1,403,775
HYATT HOTELS CORP	4.375	3,700,000	3,694,920	3,637,938
HYLAND SOFTWARE 1/17 TL	0	474,541	473,509	477,307
HYUNDAI AUTO LEASE S A A4 144A	2.13	400,000	402,203	397,541
HYUNDAI AUTO RECEIVABLES B A4	1.96	275,000	271,404	267,149
HYUNDAI CAPITAL AMERICA 144A	2.5	3,700,000	3,701,924	3,691,750
IMMUCOR 6/17 TL	0	201,199	200,112	204,344
IMPAC SECURED ASSETS TRU 1 2A2	2.69138	381,287	377,909	373,357
IMPAC SECURED ASSETS TRU 2 2M1	2.78138	470,000	467,399	450,443
IMPAC SECURED ASSETS TRU 4 A2C	2.54138	8,045,431	4,798,265	6,500,228
IMS HEALTH/IQVIA 6/18 (EUR)	0	355,000	416,693	412,745
INC RESEARCH / INVENTIV HEALTH	0	476,372	475,888	476,967
INDIANA MICHIGAN POWER CO	4.55	200,000	199,314	205,439
INDIANA MICHIGAN POWER CO	6.05	420,000	417,962	501,316
INDYMAC INDA MORTGAGE AR7 1A1	4.09775	33,244	18,945	33,306
INFOR (LAWSON) 2/17 (USD) B6	0	245,070	244,435	245,643
INFOR SOFTWARE PARENT LLC 144A	7.125	75,000	75,366	75,656
INFOR US INC	6.5	1,780,000	1,812,557	1,804,119

	Coupon	Units	Cost	Market Value
INGERSOLL-RAND GLOBAL HOLDING	2.9	130,000	129,831	128,474
INGLES MARKETS INC	5.75	4,325,000	4,370,450	4,379,063
INSTALLED BUILDING 6/18	0	228,275	227,371	228,275
INTEGRATED DEVICE 5/18	0	266,632	266,108	266,632
INTERCONTINENTAL EXCHANGE INC	2.35	325,000	324,416	312,141
INTERCONTINENTAL EXCHANGE INC	3.75	3,450,000	3,462,890	3,431,992
INTERCONTINENTAL EXCHANGE INC	4	400,000	429,571	408,811
INTERCONTINENTAL EXCHANGE INC	4.25	145,000	143,972	142,680
INTERNATIONAL FLAVORS & FRAGRA	4.45	290,000	289,745	292,577
INTERNATIONAL FLAVORS & FRAGRA	5	325,000	322,654	325,936
INTERNATIONAL LEASE FINANCE CO	8.625	1,881,000	2,165,030	2,137,820
INTERNATIONAL PAPER CO	3	158,000	150,328	145,063
INTERPUBLIC GROUP OF COS INC/T	3.5	1,600,000	1,596,953	1,600,143
INTERPUBLIC GROUP OF COS INC/T	3.75	1,710,000	1,708,831	1,713,389
INTERPUBLIC GROUP OF COS INC/T	4.65	110,000	109,634	110,164
INTREPID AVIATION GROUP H 144A	8.5	200,000	200,001	201,000
ION MEDIA 5/17 TL	0	491,921	491,108	493,765
IPALCO ENTERPRISES INC	3.7	1,700,000	1,699,352	1,648,894
IRON MOUNTAIN INC 144A	4.875	3,230,000	3,225,837	2,963,525
IRS P US0003M R 2.00%	0	17,600,000	37,053	2
IRS P US0003M R 2.1725%	0	-3,700,000	-37,000	-20
IRS P US0003M R 2.18%	0	-5,000,000	-47,000	-15
IRS P US0003M 10/24/23	0	-5,200,000	-6,175	-4,969
IRS P US0006M 3.63%	0	1,900,000	109,250	37,491
IRS P US0006M 3.75%	0	-8,500,000	-111,080	-34,700
IRS R 2% P LIBOR 3M 11/29/20	0	71,400,000	175,368	7
IRS R 2.2% P LIBOR 3M 11/29/28	0	-5,000,000	-63,400	-18
IRS R 2.21 P US0003M 11/29/28	0	-5,000,000	-65,000	-19
IRS R 2.75% P LIBOR 3M	0	-22,000,000	-231,000	-542,076
IRS R 2.93% P US0003M	0	5,000,000	230,000	394,578
IRS R 2.94% P LIBOR 3M	0	-8,600,000	-62,500	-149,038
IRS R 2.94% P LIBOR 3M 9/20/24	0	-12,000,000	-84,651	-207,960
IRS R 2.9700 P US0003M	0	-9,100,000	-141,207	-107,382
IRS R 3.04% P LIBOR 3M 10/08/2	0	-25,500,000	-171,397	-378,382
IRS R 3.1000 P US0003M	0	2,100,000	141,750	77,294
IRS R 3.17% P US0003M 10/18/18	0	-5,200,000	-5,369	-4,552
IRS R 3.25% P LIBOR 3M 092049	0	2,800,000	84,933	106,236
IRS R 3.25% P LIBOR 3M 9/20/49	0	2,000,000	62,000	75,883
IRS R 3.34% P LIBOR 3M 10/08/4	0	6,000,000	169,385	195,122
ITC HOLDINGS CORP	2.7	2,000,000	1,998,619	1,918,436
ITRON INC 144A	5	665,000	655,648	638,400
J. CREW 2/14 COV-LITE TLB	0	502,227	501,268	456,570
JABIL INC	4.7	300,000	310,668	305,010
JAGGED PEAK ENERGY LLC 144A	5.875	95,000	94,999	94,525
JAGUAR HOLDING CO II / PH 144A	6.375	3,180,000	3,190,247	3,203,850
JBS USA LUX SA / JBS USA 144A	7.25	4,235,000	4,280,786	4,298,525
JC PENNEY CORP INC	6.375	1,000,000	741,469	400,000
JDA SOFTWARE 10/16 TLB	0	206,850	206,104	207,669
JEFFERIES FINANCE LLC / J 144A	6.875	1,800,000	1,727,418	1,809,000
JEFFERIES FINANCE LLC / J 144A	7.375	2,150,000	2,162,460	2,184,938
JELD-WEN INC 144A	4.625	10,000	10,000	9,225
JELD-WEN INC 144A	4.875	1,015,000	956,513	924,919
JERSEY CENTRAL POWER & LI 144A	4.3	700,000	727,840	701,716
JERSEY CENTRAL POWER & LI 144A	4.7	500,000	536,593	518,423
JIMMY SANDERS 5/13 COV-LITE TL	0	129,069	128,346	115,517
JM SMUCKER CO/THE	2.5000	270,000	269,647	267,418
JOHN DEERE CAPITAL CORP	2.15	350,000	349,434	333,937
JOHN DEERE CAPITAL CORP	2.6500	900,000	899,879	835,566
JOHNSON & JOHNSON	2.9500	1,615,000	1,632,697	1,621,374
JOHNSON & JOHNSON	3.5500	205,000	204,024	195,841
JOHNSON & JOHNSON	3.625	485,000	483,836	466,651
JOHNSON & JOHNSON	3.7000	525,000	521,902	499,553
JP MORGAN CHASE COM C4 A4 144A	4.3878	389,868	417,732	398,310
JP MORGAN CHASE COMM C5 D 144A	5.40573	455,000	457,427	454,503
JP MORGAN MORTGAGE 3 1A3 144A	3.5	3,463,951	3,548,292	3,407,797
JP MORGAN MORTGAGE 3 1A5 144A	3.5	5,235,644	5,378,170	5,154,172
JP MORGAN MORTGAGE ACQ WMC3 A3	2.39138	347,456	364,352	270,690
JP MORGAN MORTGAGE ACQU NC1 A5	2.55138	249,712	234,194	245,726
JP MORGAN MORTGAGE T 1 A4 144A	3.5	870,604	892,330	865,146
JP MORGAN MORTGAGE T 2 A5 144A	3.5	514,004	526,528	506,006
JP MORGAN MORTGAGE T 4 A5 144A	3.5	4,547,923	4,633,772	4,488,068
JP MORGAN MORTGAGE TRUS A1 6A1	4.00514	70,772	69,390	71,252
JP MORGAN MORTGAGE TRUS A2 1A1	3.68753	61,500	44,538	51,672
JP MORGAN TRUST 2015 3 A5 144A	3.5	786,048	805,187	777,727
JPMBB COMMERCIAL MORTGA C23 XA	0.78022	1,191,895	48,222	29,884
JPMORGAN CHASE & CO	2.2500	1,280,000	1,280,000	1,266,901
JPMORGAN CHASE & CO	2.4000	1,050,000	1,050,156	1,023,750
JPMORGAN CHASE & CO	2.5500	950,000	951,537	932,951
JPMORGAN CHASE & CO	2.7000	800,000	798,548	769,275
JPMORGAN CHASE & CO	2.7500	3,000,000	2,998,138	2,977,485
JPMORGAN CHASE & CO	3.22	1,000,000	999,973	968,985
JPMORGAN CHASE & CO	3.2500	400,000	398,935	396,463
JPMORGAN CHASE & CO	3.3000	1,185,000	1,183,907	1,135,514
JPMORGAN CHASE & CO	3.625	700,000	698,971	660,178
JPMORGAN CHASE & CO	3.8750	6,765,000	6,888,831	6,700,441

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE & CO	3.9000	2,400,000	2,393,482	2,399,151
JPMORGAN CHASE & CO	3.964	200,000	200,005	182,682
JPMORGAN CHASE & CO	4.1250	1,870,000	1,907,169	1,856,223
JPMORGAN CHASE & CO	4.2500	10,845,000	11,062,277	10,908,695
JPMORGAN CHASE & CO	4.3500	300,000	300,976	307,632
JPMORGAN CHASE & CO	4.4000	670,000	669,548	684,123
JPMORGAN CHASE & CO	4.5000	1,225,000	1,262,181	1,262,819
JPMORGAN CHASE & CO	4.8500	800,000	887,313	840,747
JPMORGAN CHASE & CO	4.9500	300,000	297,977	314,595
JPMORGAN CHASE & CO	5.6000	600,000	596,948	692,569
JPMORGAN CHASE & CO	6.3000	5,675,000	5,787,816	5,787,355
JPMORGAN CHASE & CO	3.782	400,000	400,000	389,267
JPMORGAN CHASE & CO	4.26	1,000,000	1,000,000	962,178
JPMORGAN CHASE & CO	2.295	250,000	249,861	243,073
JPMORGAN CHASE & CO	3.54	250,000	252,671	238,787
JPMORGAN CHASE & CO	4.203	4,450,000	4,461,548	4,436,768
JPMORGAN CHASE & CO	3.71738	675,000	675,000	688,448
JPMORGAN CHASE & CO	3.797	800,000	800,000	798,895
JPMORGAN CHASE & CO	3.80075	900,000	900,000	923,883
JPMORGAN CHASE & CO	3.36719	2,300,000	2,303,622	2,307,628
JPMORGAN CHASE & CO	3.882	2,845,000	2,647,616	2,657,199
JPMORGAN CHASE & CO	2.87706	5,120,000	5,119,062	5,133,986
JUNIPER NETWORKS INC	3.3	260,000	259,966	259,757
KAISER ALUMINUM CORP	5.875	210,000	214,170	214,662
KANSAS CITY SOUTHERN	3	3,100,000	3,128,533	2,981,485
KAR AUCTION 5/17 B5 TL	0	130,573	129,790	131,118
KAR AUCTION SERVICES INC 144A	5.125	2,890,000	2,883,032	2,803,300
KB HOME	7	390,000	400,028	410,963
KELLOGG CO	2.65	800,000	799,464	760,693
KEMPER CORP	4.35	1,951,000	1,986,001	1,916,708
KENAN ADVANTAGE 7/15 (USD)	0	215,688	208,526	215,688
KENAN ADVANTAGE 7/15 COV-LITE	0	31,652	31,547	31,652
KENNEDY-WILSON INC	5.875	5,080,000	5,122,934	5,003,800
KENTUCKY UTILITIES CO	5.125	450,000	445,707	511,573
KERR-MCGEE CORP	6.95	1,915,000	2,140,576	2,156,419
KEURIG DR PEPPER INC 144A	4.417	225,000	225,000	225,948
KEURIG DR PEPPER INC 144A	4.985	300,000	300,000	303,534
KEURIG DR PEPPER INC 144A	4.057	415,000	415,000	415,724
KEURIG DR PEPPER INC 144A	3.551	425,000	425,000	424,229
KEURIG DR PEPPER INC 144A	4.597	2,995,000	3,057,041	3,009,600
KEYCORP	2.9	450,000	457,035	446,932
KEYSIGHT TECHNOLOGIES INC	4.55	800,000	814,101	808,432
KEYSIGHT TECHNOLOGIES INC	4.6	57,000	57,099	57,000
KFC HOLDING CO/PIZZA HUT 144A	5	1,160,000	1,162,882	1,150,581
KILROY REALTY LP	3.45	3,400,000	3,396,046	3,251,332
KILROY REALTY LP	3.8	700,000	704,550	694,016
KIMBERLY-CLARK CORP	3.9	1,450,000	1,439,853	1,388,352
KINDER MORGAN ENERGY PARTNERS	4.1500	460,000	461,893	461,353
KINDER MORGAN ENERGY PARTNERS	4.2500	808,000	836,109	814,416
KINDER MORGAN ENERGY PARTNERS	4.3	735,000	760,115	742,112
KINDER MORGAN ENERGY PARTNERS	5.5000	995,000	984,642	1,034,894
KINDER MORGAN ENERGY PARTNERS	6.85	1,700,000	1,789,071	1,779,847
KINDER MORGAN ENERGY PARTNERS	6.9500	760,000	817,061	921,256
KINDER MORGAN INC/DE	3.0500	2,900,000	2,899,624	2,896,804
KINDER MORGAN INC/DE	3.15	2,375,000	2,370,659	2,310,450
KINDER MORGAN INC/DE	5.5500	350,000	334,457	369,937
KINDER MORGAN INC/DE	3.71631	1,000,000	1,003,046	1,016,918
KINDER MORGAN INC/DE 144A	5.625	1,125,000	1,155,356	1,200,892
KINETIC CONCEPTS (ACELITY)	0	237,600	236,690	238,788
KINETIC CONCEPTS INC / KC 144A	12.5	200,000	218,241	220,060
KLA-TENCOR CORP	4.65	1,181,000	1,212,767	1,210,175
KRAFT HEINZ FOODS CO	2.8	835,000	839,886	827,875
KRAFT HEINZ FOODS CO	3.95	100,000	100,166	98,543
KRAFT HEINZ FOODS CO	5.0000	3,400,000	3,484,812	3,358,563
KRAFT HEINZ FOODS CO	5.2	400,000	410,627	391,002
KRAFT HEINZ FOODS CO	3.1605	1,800,000	1,800,000	1,809,378
KRAFT HEINZ FOODS CO	2.9105	500,000	500,000	500,507
KRATON POLYMERS LLC / KRA 144A	7	2,895,000	2,955,237	2,974,613
KROGER CO/THE	1.5	150,000	149,230	147,886
KROGER CO/THE	2.95	150,000	151,728	147,618
KROGER CO/THE	3.7	2,000,000	1,973,151	1,915,951
KROGER CO/THE	3.875	1,135,000	972,400	946,536
KRONOS ACQUISITION HOLDIN 144A	9	1,300,000	1,233,573	1,225,250
L BRANDS INC	5.25	1,875,000	1,875,028	1,613,063
L BRANDS INC	6.875	800,000	800,096	676,000
LABORATORY CORP OF AMERICA HOL	2.6250	1,960,000	1,959,550	1,947,676
LABORATORY CORP OF AMERICA HOL	3.2000	440,000	439,820	434,129
LABORATORY CORP OF AMERICA HOL	3.25	2,100,000	2,095,962	2,011,413
LAMAR MEDIA CORP	5	1,675,000	1,675,079	1,700,125
LANDS' END 3/14 COV-LITE TLB	0	349,149	348,520	341,119
LAREDO PETROLEUM INC	5.625	2,510,000	2,491,822	2,491,175
LAREDO PETROLEUM INC	6.25	150,000	152,694	150,000
LAZARD GROUP LLC	3.75	500,000	482,842	482,214
LAZARD GROUP LLC	4.5	200,000	198,163	196,713
LEAR CORP	3.8	700,000	699,288	649,877

	Coupon	Units	Cost	Market Value
LEAR CORP	5.25	972,000	1,015,282	1,004,395
LEAR CORPORATION ESCROW	0	435,000	0	0
LEAR CORPORATION ESCROW	5.75	2,235,000	0	0
LEGG MASON INC	2.7	2,900,000	2,910,471	2,896,551
LEHMAN BRTH HLD (RICI) ESCROW	0	900,000	771,043	0
LENNOX INTERNATIONAL INC	3	940,000	939,604	895,099
LEVEL 3 2/17 TLB	0	260,000	259,503	260,686
LEVEL 3 FINANCING INC	5.125	1,865,000	1,867,328	1,874,325
LEVEL 3 FINANCING INC	5.25	170,000	170,017	167,246
LEVEL 3 FINANCING INC	5.375	1,790,000	1,823,310	1,788,640
LIBERTY INTERACTIVE LLC	8.25	160,000	161,836	170,608
LIFEPPOINT HEALTH INC	5.875	2,040,000	2,039,991	2,129,250
LIFESCAN 6/18 TL	0	300,000	291,393	296,439
LIIF-CHINESE COMMUNITY P (AHS)	7.5	208,561	208,561	229,953
LINDBLAD 3/18 CAYMAN BORROWER	0	19,914	19,868	20,088
LINDBLAD 3/18 TL	0	79,655	79,471	80,352
LIVE NATION ENTERTAINMENT 144A	4.875	1,210,000	1,220,173	1,185,800
LIVE NATION ENTERTAINMENT 144A	5.625	705,000	711,131	712,050
LOANCORE CAPITAL MARKETS 144A	6.875	1,600,000	1,604,677	1,619,800
LONG BEACH MORTGAGE LOAN 2 1A	2.46138	2,798,421	1,876,244	2,126,044
LONG BEACH MORTGAGE LOAN 3 1A	2.80138	870,724	879,234	846,946
LONG BEACH MORTGAGE LOAN 4 1A1	2.84138	18,554	20,268	18,005
LOWE'S COS INC	4.05	900,000	911,516	864,885
LUMENTUM 8/18 COV-LITE TLB	0	260,000	259,362	261,950
LUMINENT MORTGAGE TRUST 2 A1A	2.48138	2,416,811	1,295,336	2,241,085
LUMOS NETWORKS 10/17 COV-LITE	0	391,221	389,460	391,957
M/I HOMES INC	5.625	80,000	80,006	75,200
M/I HOMES INC	6.75	215,000	215,023	219,289
MANUFACTURERS & TRADERS TRUST	2.05	250,000	249,867	244,748
MANUFACTURERS & TRADERS TRUST	2.1	1,665,000	1,664,734	1,644,868
MARATHON OIL CORP	4.4	1,190,000	1,186,058	1,189,881
MARATHON PETROLEUM CORP	3.4	915,000	914,460	915,689
MARKEL CORP	3.5	809,000	781,734	753,457
MARKEL CORP	5.35	700,000	700,310	729,478
MARLETTE FUNDING TRU 1A A 144A	2.61	121,906	121,901	121,537
MARLETTE FUNDING TRU 2A A 144A	3.06	1,205,016	1,205,017	1,204,572
MARLETTE FUNDING TRU 3A A 144A	3.2	1,852,368	1,852,216	1,852,009
MARLETTE FUNDING TRU 3A A 144A	2.36	71,274	71,271	71,020
MARRIOTT INTERNATIONAL INC/MD	3.75	500,000	498,346	488,873
MARRIOTT INTERNATIONAL INC/MD	4	900,000	893,794	880,989
MARRIOTT OWNERSHIP RESORT 144A	6.5	1,795,000	1,795,023	1,842,388
MARSH & MCLENNAN COS INC	3.3000	650,000	656,403	637,182
MARSH & MCLENNAN COS INC	3.7500	2,500,000	2,475,089	2,455,138
MARSH & MCLENNAN COS INC	4.2	1,885,995	1,816,995	1,778,285
MARSH & MCLENNAN COS INC	4.35	90,000	89,448	86,023
MASCO CORP	3.5	565,000	564,517	517,903
MASCO CORP	4.45	2,000,000	2,067,414	2,019,631
MASCO CORP	5.95	531,000	541,360	566,933
MASSACHUSETTS INSTITUTE OF TEC	4.678	200,000	200,000	214,795
MASSMUTUAL GLOBAL FUNDING 144A	1.95	210,000	209,830	205,458
MASSMUTUAL GLOBAL FUNDING 144A	2.35	4,000,000	4,012,806	3,992,412
MASTERCARD INC	2.95	835,000	835,738	795,739
MASTERCARD INC	3.3750	1,900,000	1,902,933	1,899,673
MASTR ASSET BACKED SECU NC1 M2	3.03138	74,845	74,672	75,305
MASTR ASSET BACKED SECU NC3 A1	2.41138	689,973	477,634	432,135
MATTHEWS INTERNATIONAL CO 144A	5.25	1,160,000	1,177,920	1,122,300
MAXIM INTEGRATED PRODUCTS INC	3.45	925,000	924,376	872,782
MCCORMICK & CO INC/MD	2.7	355,000	354,973	343,878
MCDONALD'S CORP	3.35	1,300,000	1,299,570	1,288,953
MCDONALD'S CORP	3.7000	200,000	187,518	174,919
MCDONALD'S CORP	4.7000	125,000	124,635	129,936
MCDONALD'S CORP	5.7000	200,000	199,191	224,377
MCKESSON CORP	2.2840	255,000	255,213	254,457
MEDALLION MIDLAND 10/17 TLB	0	139,300	138,996	138,212
MEDIAJACOM BROADBAND LLC / MEDIA	5.5	640,000	638,538	645,600
MEDTRONIC INC	3.1250	700,000	703,866	695,209
MEDTRONIC INC	3.15	1,450,000	1,513,561	1,440,157
MEDTRONIC INC	3.5000	1,350,000	1,341,298	1,338,774
MERCK & CO INC	1.8500	790,000	789,887	779,171
MERCK & CO INC	3.7000	90,000	89,519	85,704
MEREDITH 1/18 COV-LITE TL	0	136,582	136,310	137,322
MERRILL LYNCH MORTGAGE I A10 A	2.49138	198,053	202,158	190,309
MERRILL LYNCH MORTGAGE I A4 3A	4.39773	13,091	14,458	12,989
MERRILL LYNCH MORTGAGE IN 2 3A	3.0815	0	0	0
MERRILL LYNCH MORTGAGE IN 3 4A	2.53138	8,529	8,830	8,271
MERRILL LYNCH MORTGAGE IN 3 5A	2.53138	36,204	38,138	33,975
METLIFE INC	3.6	500,000	522,039	501,768
METLIFE INC	4.05	400,000	381,345	374,231
METLIFE INC	4.7500	729,000	750,428	752,015
METLIFE INC	6.4	3,225,000	3,677,788	3,418,500
METLIFE INC	4.368	1,025,000	1,106,724	1,062,559
METLIFE SECURITIZATI 1A A 144A	3	110,551	111,684	107,378
METROPOLITAN LIFE GLOBAL 144A	1.75	5,500,000	5,500,690	5,492,340
MGIC INVESTMENT CORP	5.75	50,000	50,415	52,250
MICHAEL KORS USA INC 144A	4	265,000	263,854	253,193

	Coupon	Units	Cost	Market Value
MICHAELS STORES 5/18 TLB	0	181,247	181,463	180,002
MICRO FOCUS 4/17 (USD)	0	75,075	74,922	74,825
MICRO FOCUS 6/17 (SEATTLE)	0	507,000	505,962	505,312
MICROCHIP TECHNOLOGY 5/18 TLB	0	357,875	357,875	357,950
MICROCHIP TECHNOLOGY INC 144A	4.333	1,960,000	1,970,551	1,947,825
MICROCHIP TECHNOLOGY INC 144A	3.922	105,000	105,000	104,385
MICRON TECHNOLOGY INC	5.5	240,000	234,031	248,189
MICROSOFT CORP	1.55	1,780,000	1,778,916	1,708,491
MICROSOFT CORP	2.4	2,500,000	2,496,330	2,442,107
MICROSOFT CORP	3.45	400,000	398,572	381,375
MICROSOFT CORP	3.5000	400,000	396,009	372,709
MICROSOFT CORP	3.7	150,000	149,302	143,472
MICROSOFT CORP	4.0000	1,225,000	1,216,863	1,214,012
MICROSOFT CORP	4.1	350,000	349,283	361,531
MICROSOFT CORP	4.25	965,000	962,478	1,013,265
MID-AMERICA APARTMENTS LP	4	1,800,000	1,786,344	1,771,396
MIDAMERICAN ENERGY CO	3.65	2,350,000	2,329,731	2,157,444
MIDAMERICAN ENERGY CO	3.95	330,000	329,549	316,541
MIDAMERICAN ENERGY CO	5.75	750,000	749,525	888,857
MIDWEST PHYSICIAN/DUPAGE	0	254,276	253,206	251,627
MIDWEST PHYSICIAN/DUPAGE MEDIC	0	137,066	135,885	137,066
MILL CITY MORTGAGE L 1 A1 144A	2.5	181,389	182,282	177,119
MILL CITY MORTGAGE L 2 A1 144A	3.5	367,185	365,637	364,304
MILL CITY MORTGAGE L 3 A1 144A	2.75	246,726	248,025	240,979
MILL CITY MORTGAGE L 3 A1 144A	3.5	260,000	257,233	257,284
MINERALS TECH 2/17 TLB	0	204,220	203,303	205,496
MISSION BROADCASTING 6/17 TLB2	0	21,248	21,200	21,335
MISSISSIPPI POWER CO	4.25	200,000	208,464	188,432
MISSISSIPPI POWER CO	3.031	3,100,000	3,100,000	3,100,372
MMAF EQUIPMENT FINAN B A3 144A	2.21	210,000	209,995	206,481
MONARCH 5/16 (USD) COV-LITE	0	347,922	347,697	349,227
MONDELEZ INTERNATIONAL INC	3.625	1,000,000	997,610	994,408
MOODY'S CORP	2.625	1,500,000	1,491,840	1,438,294
MORGAN STANLEY	1.7500	875,000	1,054,414	1,049,038
MORGAN STANLEY	2.625	995,000	991,740	967,449
MORGAN STANLEY	2.65	225,000	226,883	223,558
MORGAN STANLEY	2.75	6,370,000	6,362,899	6,177,189
MORGAN STANLEY	2.8000	545,000	544,766	540,719
MORGAN STANLEY	3.125	5,015,000	4,973,740	4,672,270
MORGAN STANLEY	3.7500	4,620,000	4,631,983	4,619,136
MORGAN STANLEY	3.8750	1,785,000	1,789,171	1,776,888
MORGAN STANLEY	3.9500	5,700,000	5,590,467	5,470,932
MORGAN STANLEY	4.0000	605,000	604,641	602,983
MORGAN STANLEY	4.3500	760,000	759,040	754,137
MORGAN STANLEY	5.5000	2,210,000	2,294,328	2,292,941
MORGAN STANLEY	6.3750	600,000	720,345	748,063
MORGAN STANLEY	7.2500	400,000	502,027	510,243
MORGAN STANLEY	7.3	3,775,000	3,877,144	3,875,509
MORGAN STANLEY	3.591	5,945,000	5,816,346	5,640,557
MORGAN STANLEY	3.971	2,275,000	2,273,582	2,124,090
MORGAN STANLEY	3.772	3,697,000	3,697,000	3,548,730
MORGAN STANLEY ABS CAP HE4 A2C	2.51138	2,226,249	1,158,897	1,085,348
MORGAN STANLEY BANK OF C26 XA	1.03788	332,208	25,142	18,585
MORGAN STANLEY CAPI C2 A4 144A	4.661	381,000	411,365	391,907
MORGAN STANLEY CAPI C3 XA 144A	0.7804	544,436	11,518	8,178
MORGAN STANLEY CAPIT MP E 144A	3.6933	250,000	249,931	252,716
MORGAN STANLEY IXIS REAL 2 A1	2.33138	2,632	2,775	1,321
MOSAIC CO/THE	4.05	200,000	192,695	193,483
MOTOROLA SOLUTIONS INC	3.5	700,000	696,222	694,718
MOTOROLA SOLUTIONS INC	4	627,000	601,007	614,606
MOTOROLA SOLUTIONS INC	-4.6	800,000	797,670	782,173
MPH ACQUISITION HOLDINGS 144A	7.125	3,075,000	3,130,905	3,190,313
MPLX LP	3.375	4,300,000	4,297,463	4,209,625
MPLX LP	4.125	1,370,000	1,369,461	1,334,398
MPLX LP	4.5	1,940,000	1,917,620	1,828,441
MPLX LP	4.875	1,500,000	1,604,804	1,549,107
MPLX LP	5.2	200,000	215,173	200,402
MPT OPERATING PARTNERSHIP LP /	5	4,300,000	4,219,316	4,144,125
MPT OPERATING PARTNERSHIP LP /	5.25	1,440,000	1,440,023	1,431,000
MPT OPERATING PARTNERSHIP LP /	6.375	875,000	896,076	914,375
MRFC MORTGAGE PASS-THR TBC3 A1	2.7195	15,793	16,508	15,297
MUELLER WATER PRODUCTS IN 144A	5.5	1,320,000	1,320,004	1,326,600
MUFG AMERICAS HOLDINGS CORP	2.2500	1,900,000	1,899,897	1,875,372
MUFG AMERICAS HOLDINGS CORP	3.5000	770,000	776,009	766,201
MULTI-COLOR CORP 144A	4.875	2,290,000	2,291,042	2,141,150
MULTIPLAN 6/16 COV-LITE TL	0	723,689	721,258	725,006
MYLAN INC 144A	4.55	2,400,000	2,348,905	2,333,149
MYLAN INC 144A	5.2	1,370,000	1,365,687	1,266,039
NABORS INDUSTRIES INC	5.5	1,315,000	1,278,761	1,291,736
NABORS INDUSTRIES INC	5.75	1,720,000	1,703,332	1,648,902
NAI ENTERTAINMENT 4/18	0	140,000	139,671	140,059
NASDAQ INC	3.85	545,000	544,601	525,816
NASDAQ INC	4.25	3,050,000	3,075,924	3,076,751
NATIONAL FUEL GAS CO	3.95	493,000	489,757	454,583
NATIONAL FUEL GAS CO	5.2	1,000,000	1,065,384	1,015,520

	Coupon	Units	Cost	Market Value
NATIONAL RURAL UTILITIES COOPE	2.4	250,000	252,073	241,586
NATIONAL RURAL UTILITIES COOPE	3.05	200,000	204,957	198,078
NATIONAL RURAL UTILITIES COOPE	4.0230	36,000	36,183	35,899
NATIONAL RURAL UTILITIES COOPE	2.771	800,000	800,000	801,671
NATIONSTAR HECM LOA 2A A1 144A	2.0383	73,697	73,697	73,167
NATIONSTAR HECM LOAN 2A A 144A	3.1877	109,971	109,971	109,888
NATIONSTAR MORTGAGE HOLDI 144A	8.125	4,365,000	4,402,462	4,571,465
NATURAL RESOURCE PARTNERS LP /	10.5	1,259,000	1,263,106	1,350,278
NAVIENT CORP	5	90,000	89,943	91,108
NAVIENT CORP	5.5	2,493,000	2,497,616	2,504,955
NAVIENT CORP	5.625	40,000	32,472	33,500
NAVIENT CORP	5.875	205,000	197,763	200,900
NAVIENT CORP	6.125	630,000	641,204	630,000
NAVIENT CORP	6.5	2,490,000	2,507,195	2,587,683
NAVIENT CORP	7.25	97,000	100,953	102,820
NAVISTAR FINANCIAL 7/18 TLB	0	570,000	567,217	572,138
NAVISTAR INTERNATIONAL 11/17	0	273,625	272,431	274,993
NBCUNIVERSAL MEDIA LLC	4.375	500,000	526,187	512,262
NCR CORP	5.875	140,000	137,431	141,400
NCR CORP	6.375	4,445,000	4,489,161	4,528,344
NEIMAN MARCUS 3/14 COV-LITE TL	0	1,628,937	1,551,573	1,511,213
NEIMAN MARCUS GROUP LTD L 144A	8.75	3,527,678	3,220,784	2,326,063
NETFLIX INC	5.875	130,000	135,638	134,388
NEW ENTERPRISE STONE & LI 144A	6.25	1,250,000	1,255,117	1,259,375
NEW RESIDENTIAL M RPL1 A1 144A	0.01	144,630	144,153	141,651
NEW RESIDENTIAL MO 1A A1A 144A	4	104,422	106,665	104,879
NEW RESIDENTIAL MO FNT1 A 144A	3.61	389,978	389,736	387,989
NEW RESIDENTIAL MO FNT2 A 144A	3.79	229,714	229,602	229,535
NEW RESIDENTIAL MOR 2A A3 144A	4	129,539	136,047	130,258
NEW YORK LIFE GLOBAL FUND 144A	2	1,870,000	1,868,572	1,814,482
NEWELL BRANDS INC	3.8500	2,787,000	2,786,420	2,727,763
NEWMONT MINING CORP	5.125	1,800,000	1,842,064	1,835,966
NEXEO 12/17 COV-LITE TLB1	0	436,158	434,721	438,448
NEXSTAR BROADCASTING 6/17 TLB2	0	151,506	151,191	152,122
NEXTERA ENERGY CAPITAL HOLDING	2.4	800,000	799,731	795,623
NEXTERA ENERGY CAPITAL HOLDING	3.55	740,000	738,156	711,967
NEXTERA ENERGY CAPITAL HOLDING	4.8	2,500,000	2,500,130	2,356,250
NEXTERA ENERGY CAPITAL HOLDING	2.63575	2,600,000	2,598,381	2,604,420
NFP 1/17 COV-LITE TLB	0	123,125	122,656	123,002
NIELSEN FINANCE LLC / NIE 144A	5	2,250,000	2,264,623	2,193,750
NIKE INC	3.875	260,000	257,714	250,727
NISOURCE INC	3.95	400,000	399,584	359,010
NISOURCE INC	3.49	405,000	404,935	384,102
NISSAN MOTOR ACCEPTANCE C 144A	1.9	3,000,000	2,996,732	2,857,619
NISSAN MOTOR ACCEPTANCE C 144A	2.125	5,240,000	5,234,930	5,149,232
NISSAN MOTOR ACCEPTANCE C 144A	2.6	200,000	199,963	191,330
NISSAN MOTOR ACCEPTANCE C 144A	2.65	200,000	202,174	191,949
NISSAN MOTOR ACCEPTANCE C 144A	2.77613	600,000	600,000	599,560
NN 3/17 INCREMENTAL TLB	0	574,750	572,902	575,468
NOBLE ENERGY INC	4.1500	4,365,000	4,468,556	4,418,211
NOBLE ENERGY INC	5.25	935,000	971,842	922,217
NOBLE ENERGY INC	6.0000	2,298,000	2,591,340	2,458,870
NORTH AMERICAN BANCARD 12/17	0	188,577	187,768	186,220
NORTHERN STATES POWER CO/MN	3.4000	525,000	521,468	468,091
NORTHERN STATES POWER CO/MN	4.0000	165,000	162,461	161,847
NOVARTIS CAPITAL CORP	2.4000	445,000	449,744	431,751
NOVARTIS CAPITAL CORP	3.1	1,600,000	1,587,662	1,535,232
NOVARTIS CAPITAL CORP	3.4000	1,200,000	1,199,808	1,201,638
NOVARTIS CAPITAL CORP	4.0000	150,000	147,197	150,678
NOVARTIS CAPITAL CORP	4.4000	900,000	936,326	960,080
NOVASTAR MORTGAGE FUNDI 1 A2A1	2.38138	32,675	19,252	15,718
NOVELIS CORP 144A	5.875	2,505,000	2,530,685	2,447,385
NOVELIS CORP 144A	6.25	1,035,000	1,042,693	1,059,581
NRG ENERGY INC	6.25	880,000	884,471	907,896
NRZ ADVANCE RECEIV T4 AT4 144A	3.1068	314,000	312,448	307,814
NRZ EXCESS SPREAD- PLS1 A 144A	3.193	2,276,020	2,271,838	2,263,802
NRZ EXCESS SPREAD- PLS2 A 144A	3.265	98,348	98,346	97,750
NSG HOLDINGS LLC / NSG HO 144A	7.75	75,525	82,630	82,794
NVIDIA CORP	3.2	1,425,000	1,427,816	1,362,371
OASIS PETROLEUM INC	6.875	2,042,000	1,922,643	2,077,715
OASIS PETROLEUM INC 144A	6.25	175,000	174,996	178,063
OCCIDENTAL PETROLEUM 11/17 TL	0	120,000	118,012	121,750
OCCIDENTAL PETROLEUM 8/16	0	345,000	342,583	382,232
OGLETHORPE POWER CORP	5.375	200,000	199,571	222,514
OKLAHOMA GAS & ELECTRIC CO	3.8	800,000	798,503	786,615
OMEGA HEALTHCARE INVESTORS INC	4.375	1,500,000	1,497,219	1,487,428
OMEGA HEALTHCARE INVESTORS INC	4.95	600,000	618,170	608,416
OMEGA HEALTHCARE INVESTORS INC	5.25	1,300,000	1,297,133	1,316,372
ON ASSIGNMENT 2/18 INCREMENTAL	0	186,697	186,697	187,222
ON SEMICONDUCTOR 5/18 COV-LITE	0	377,507	375,868	377,790
ONCOR ELECTRIC DELIVERY CO LLC	7.5000	435,000	433,843	611,292
ONE CALL MEDICAL 4/18 TLB	0	133,854	133,475	126,793
ONE MARKET PLAZA T 1MKT E 144A	4.1416	2,089,000	2,040,851	1,982,518
ONEMAIN FINANCIAL IS 1A A 144A	3.19	626,600	625,733	627,390
ONEMAIN FINANCIAL IS 1A B 144A	4.57	130,000	133,188	131,170

	Coupon	Units	Cost	Market Value
ONEMAIN FINANCIAL IS 2A A 144A	2.57	31,896	31,899	31,892
ONEOK INC	4	690,000	678,549	667,202
ONEOK INC	4.55	2,500,000	2,493,332	2,512,474
ONEOK INC	4.95	400,000	399,225	397,448
ONEOK INC	5.2	1,100,000	1,114,593	1,121,179
ONEOK PARTNERS LP	4.9000	590,000	563,567	612,394
ONEOK PARTNERS LP	6.1250	300,000	254,369	330,116
ONEOK PARTNERS LP	6.2000	190,000	184,628	212,945
ONEOK PARTNERS LP	8.6250	1,600,000	1,630,971	1,636,152
OPTION ONE MORTGAGE LOAN 1 2A3	2.42138	1,254,985	798,596	810,353
OPTION ONE MORTGAGE LOAN 1 2A4	2.50138	1,550,276	1,030,855	1,004,904
ORACLE CORP	2.5	3,500,000	3,554,912	3,406,560
ORACLE CORP	2.8000	400,000	406,833	396,860
ORACLE CORP	2.9500	2,675,000	2,727,090	2,566,736
ORACLE CORP	3.8	1,465,000	1,459,667	1,395,663
ORACLE CORP	3.8500	500,000	499,931	482,994
ORACLE CORP	3.9000	400,000	397,627	387,110
ORACLE CORP	4.0000	1,815,000	1,781,304	1,729,704
ORACLE CORP	4.3000	300,000	304,263	306,355
ORACLE CORP	4.5000	340,000	339,840	348,691
O'REILLY AUTOMOTIVE INC	3.6	600,000	568,299	569,175
O'REILLY AUTOMOTIVE INC	4.35	1,859,000	1,873,213	1,866,020
OWENS-BROCKWAY GLASS CONT 144A	5.375	80,000	78,471	79,200
OWENS-BROCKWAY GLASS CONT 144A	5.875	3,190,000	3,169,188	3,281,713
OWNIT MORTGAGE LOAN TRUST 5 M1	2.88138	626,162	526,434	538,185
OXFORD FINANCE LLC / OXFO 144A	6.375	900,000	899,992	918,000
PACCAR FINANCIAL CORP	2.3	500,000	501,626	479,274
PACIFIC GAS & ELECTRIC CO	2.95	1,200,000	1,200,316	1,092,906
PACIFIC GAS & ELECTRIC CO	3.5000	365,000	364,512	365,363
PACIFIC GAS & ELECTRIC CO	3.7500	300,000	299,766	255,482
PACIFIC GAS & ELECTRIC CO	4.2500	200,000	196,435	183,404
PACIFIC GAS & ELECTRIC CO	5.4000	300,000	310,791	320,387
PACIFIC GAS & ELECTRIC CO 144A	4.25	565,000	563,708	567,910
PACIFIC GAS & ELECTRIC CO 144A	4.65	200,000	199,439	201,429
PACIFICORP	6	100,000	99,163	123,837
PACKAGING CORP OF AMERICA	2.45	1,670,000	1,668,677	1,637,533
PACKAGING CORP OF AMERICA	3.4	900,000	897,251	845,859
PAREXEL INTERNATIONAL 8/17 TLB	0	178,650	177,872	177,355
PARKER-HANNIFIN CORP	1.125	505,000	529,978	585,272
PARTY CITY HOLDINGS INC 144A	6.125	205,000	204,999	207,563
PDC ENERGY INC	5.75	1,945,000	1,935,543	1,847,750
PENSKE TRUCK LEASING CO L 144A	2.7	225,000	224,579	212,739
PENSKE TRUCK LEASING CO L 144A	3.2	200,000	203,986	198,956
PENSKE TRUCK LEASING CO L 144A	3.9	2,000,000	1,978,808	1,972,822
PENSKE TRUCK LEASING CO L 144A	4.125	200,000	199,986	199,671
PENSKE TRUCK LEASING CO L 144A	4.2	1,500,000	1,498,198	1,472,223
PEPSICO INC	3	1,155,000	1,155,012	1,102,514
PEPSICO INC	4.4500	1,000,000	1,122,681	1,054,082
PERFORMANCE FOOD GROUP IN 144A	5.5	3,440,000	3,495,243	3,405,600
PETSMART 9/16 TLB	0	366,346	365,668	319,095
PETSMART INC 144A	5.875	830,000	808,196	680,343
PETSMART INC 144A	7.125	1,015,000	1,052,600	729,531
PFIZER INC	3.2	2,515,000	2,491,723	2,493,737
PFIZER INC	4.125	885,000	883,537	876,086
PFIZER INC	4.3000	675,000	698,563	683,071
PFIZER INC	4.4000	230,000	229,297	236,466
PFIZER INC	7.2	300,000	452,568	413,433
PHARMACEUTICAL PRODUCT 3/18	0	759,707	759,089	760,140
PHI INC	5.25	3,210,000	3,190,676	3,057,525
PHILADELPHIA ENERGY SOLUTIONS	0	226,575	287,674	271,935
PHILLIPS 66	4.3	1,800,000	1,863,233	1,850,888
PHILLIPS 66	4.875	860,000	916,319	891,473
PHILLIPS 66 PARTNERS LP	2.6460	85,000	85,000	84,190
PHYSICIANS REALTY LP	4.3	100,000	102,819	96,317
PIKE 3/18 COV-LITE TLB	0	151,588	151,238	152,687
PILGRIM'S PRIDE CORP 144A	5.75	2,540,000	2,566,526	2,444,750
PIONEER NATURAL RESOURCES CO	3.45	200,000	203,949	199,947
PIONEER NATURAL RESOURCES CO	7.2	300,000	310,758	356,614
PIONEER NATURAL RESOURCES CO	7.5	3,235,000	3,356,254	3,405,354
PITNEY BOWES INC	3.875	600,000	599,251	591,750
PITNEY BOWES INC	4.625	30,000	25,799	26,928
PITNEY BOWES INC	4.95	30,000	27,179	27,441
PLAINS ALL AMERICAN PIPELINE L	2.6	1,015,000	1,015,501	1,007,110
PLAINS ALL AMERICAN PIPELINE L	2.85	600,000	578,577	570,104
PLAINS ALL AMERICAN PIPELINE L	3.6	300,000	284,925	288,737
PLAINS ALL AMERICAN PIPELINE L	3.85	500,000	498,006	492,374
PLAINS ALL AMERICAN PIPELINE L	4.5	700,000	714,044	699,287
PLAINS ALL AMERICAN PIPELINE L	4.65	2,300,000	2,342,418	2,324,009
PLAINS ALL AMERICAN PIPELINE L	5.75	1,238,000	1,237,816	1,269,950
PLANET FITNESS MAS 1A A21 144A	4.262	220,000	220,002	219,549
PLANTRONICS INC 144A	5.5	2,555,000	2,561,302	2,542,225
PLASTIPAK HOLDINGS INC 144A	6.25	50,000	50,211	45,625
PLASTIPAK PACKAGING 4/18	0	153,838	153,212	153,718
PLY GEM/PISCES MIDCO 3/18 TL	0	250,000	248,838	252,188
PNC BANK NA	2.45	350,000	353,165	344,196

	Coupon	Units	Cost	Market Value
PNC BANK NA	2.5	250,000	249,533	245,548
PNC BANK NA	2.6	925,000	924,757	918,373
PNC BANK NA	2.7	1,500,000	1,499,960	1,445,038
PNC BANK NA	3.8	1,625,000	1,642,011	1,623,583
PNC FINANCIAL SERVICES GROUP I	6.7	1,240,000	1,239,719	1,273,251
POST HOLDINGS 5/17 TLB	0	834,438	832,776	834,287
POST HOLDINGS INC 144A	5	765,000	759,003	723,346
POST HOLDINGS INC 144A	5.5	2,725,000	2,725,880	2,704,563
POST HOLDINGS INC 144A	5.625	1,820,000	1,822,162	1,751,750
POST HOLDINGS INC 144A	5.75	140,000	144,867	137,200
POWERTEAM 2/18 TLB	0	430,697	429,707	430,158
PQ CORP 144A	5.75	1,345,000	1,366,457	1,334,913
PQ CORP 144A	6.75	1,265,000	1,283,156	1,316,144
PRESTIGE AUTO RECEI 1A A3 144A	2.05	525,000	519,597	521,394
PRESTIGE BRANDS 1/17 TLB4	0	78,434	78,284	78,412
PRESTIGE BRANDS INC 144A	5.375	990,000	993,129	992,475
PRESTIGE BRANDS INC 144A	6.375	1,900,000	1,919,121	1,921,375
PRICOA GLOBAL FUNDING I 144A	2.45	180,000	179,850	173,129
PRIME SECURITY SERVICES B 144A	9.25	1,965,000	2,088,226	2,101,568
PRINCIPAL LIFE GLOBAL FUN 144A	2.625	2,900,000	2,898,446	2,860,153
PRIVATE EXPORT FUNDING CO 144A	2.65	1,000,000	999,225	992,245
PRO MACH 2/18 TLB	0	209,475	209,603	208,754
PROCTER & GAMBLE CO/THE	2.45	1,200,000	1,198,600	1,111,940
PROGRESS ENERGY INC	4.4000	800,000	798,823	815,447
PROLAMINA 11/16 2ND LIEN	0	105,000	103,784	105,175
PROLAMINA 11/16 COV-LITE TL	0	157,200	156,330	157,672
PROSPER MARKETPLACE 3A A 144A	2.36	61,295	60,762	61,125
PROTECTIVE LIFE CORP	8.45	123,000	144,886	171,049
PROTECTIVE LIFE GLOBAL FU 144A	2.615	475,000	475,000	456,683
PROVIDENT FUNDING ASSOCIA 144A	6.375	100,000	100,002	100,000
PRPM 2018-1 LLC 1A A1 144A	3.75	180,273	179,518	178,833
PRUDENTIAL FINANCIAL INC	4.5	6,655,000	6,673,550	6,139,238
PRUDENTIAL FINANCIAL INC	5.6250	475,000	480,927	495,188
PSEG POWER LLC	8.6250	400,000	510,518	522,053
PUBLIC SERVICE CO OF COLORADO	3.2000	1,050,000	1,055,403	1,051,163
PUBLIC SERVICE CO OF COLORADO	3.6000	200,000	199,395	183,756
PUBLIC SERVICE ENTERPRISE GROU	2	346,000	341,183	329,510
PUBLIC STORAGE	2.37	1,450,000	1,449,998	1,390,763
PUBLIC STORAGE	3.094	2,000,000	1,999,996	1,870,548
PUGET ENERGY INC	6.5000	2,000,000	2,000,110	2,118,976
PUGET SOUND ENERGY INC	4.223	155,000	155,000	155,625
QEP RESOURCES INC	5.25	155,000	144,468	150,931
QEP RESOURCES INC	5.375	56,000	55,603	56,210
QEP RESOURCES INC	5.625	55,000	54,995	52,594
QEP RESOURCES INC	6.8	60,000	60,635	62,550
QUALCOMM INC	2.6	805,000	803,690	773,844
QUALCOMM INC	3	500,000	501,437	491,932
QUALCOMM INC	3.25	2,800,000	2,656,147	2,635,152
QUALCOMM INC	4.65	700,000	704,656	710,844
QUALCOMM INC	4.8	700,000	703,085	709,006
QUALITYTECH LP / QTS FINA 144A	4.75	2,400,000	2,425,369	2,298,456
QUEST DIAGNOSTICS INC	2.5	1,340,000	1,340,347	1,325,394
QUICKEN LOANS INC 144A	5.25	4,145,000	4,017,906	3,849,669
QUICKEN LOANS INC 144A	5.75	2,135,000	2,163,060	2,132,331
QUIKRETE 11/16 COV-LITE TLB	0	519,773	519,485	520,750
QVC INC	4.375	1,600,000	1,605,849	1,580,370
QVC INC	4.85	2,360,000	2,365,856	2,335,647
QVC INC	5.125	350,000	364,552	354,569
RADIAN GROUP INC	4.5	90,000	90,000	88,425
RALI SERIES 2005-Q01 TR QO1 A1	2.58138	192,887	173,174	172,250
RALI SERIES 2006-Q06 TR QO6 A1	2.46138	623,396	584,081	282,763
RAMP SERIES 2005-EFC7 EFC7 A2	2.74138	28,941	23,576	24,446
RASC SERIES 2004-KS7 KS7 A2B3	3.16138	132,342	114,860	110,058
RBS GLOBAL INC / REXNORD 144A	4.875	1,465,000	1,473,904	1,395,413
RBSGC MORTGAGE LOAN TRUS B 1A4	2.73138	85,016	54,655	58,015
REFINITIV/THOMSON REUTERS	0	360,000	359,102	359,050
REGENCY CENTERS LP	3.6	200,000	200,678	189,877
REGENCY CENTERS LP	4.125	100,000	99,845	98,273
REGIONAL MANAGEMENT I 1 A 144A	3.83	180,000	179,964	179,426
REGIONS FINANCIAL CORP	2.75	1,325,000	1,324,469	1,277,725
RELX CAPITAL INC	3.5	225,000	224,146	222,124
RENAISSANCERE FINANCE INC	3.45	1,300,000	1,291,553	1,220,554
REPUBLIC SERVICES INC	5	375,000	390,561	384,451
RESIDENTIAL ASSET SECUR A8 2A1	6.25	744,551	456,035	349,143
RESIDENTIAL ASSET SECURI R1 A2	2.68138	1,221,559	638,372	611,502
RESIDENTIAL ASSET SECURI R2 A3	5.5	193,323	177,502	196,438
REVLON 7/16 COV-LITE TLB	0	240,713	239,861	183,182
REVLON CONSUMER PRODUCTS CORP	6.25	285,000	288,183	172,959
REXNORD 11/17 COV-LITE TL	0	138,001	137,539	138,629
REYNOLDS GROUP 1/17 (USD) TL	0	856,816	856,375	860,415
REYNOLDS GROUP ISSUER INC / RE	5.75	1,371,287	1,372,173	1,374,716
REYNOLDS GROUP ISSUER INC / RE	6.875	316,389	314,478	319,948
REYNOLDS GROUP ISSUER INC 144A	5.125	1,425,000	1,429,007	1,417,875
REYNOLDS GROUP ISSUER INC 144A	7	2,370,000	2,430,981	2,411,475
RFMSI SERIES 2003-S9 TRU S9 A1	6.5	1,715	1,756	1,761

	Coupon	Units	Cost	Market Value
RIO OIL FINANCE TRUST SER 144A	9.25	2,430,277	2,379,855	2,581,222
RIO OIL FINANCE TRUST SER REGS	9.25	599,246	619,429	636,466
RITE AID CORP 144A	6.125	1,950,000	1,786,215	1,747,688
ROCHE HOLDINGS INC 144A	1.75	350,000	344,747	332,673
ROCKIES EXPRESS PIPELINE 144A	6	200,000	199,999	201,450
RODAN & FIELDS 5/18 TLB	0	175,000	173,324	176,605
ROPER TECHNOLOGIES INC	3	900,000	902,980	894,162
ROPER TECHNOLOGIES INC	3.65	800,000	798,728	794,603
ROPER TECHNOLOGIES INC	4.2	1,410,000	1,404,773	1,398,766
RPM INTERNATIONAL INC	3.75	1,000,000	951,510	950,279
RPM INTERNATIONAL INC	6.125	505,000	512,096	518,259
RUSSELL IVNESTMENT 5/16	0	612,810	598,529	615,108
S&P GLOBAL INC	2.95	1,940,000	1,949,402	1,797,239
S&P GLOBAL INC	4.5	400,000	395,033	399,304
SABINE PASS LIQUEFACTION LLC	4.2	2,998,000	2,909,819	2,908,278
SABINE PASS LIQUEFACTION LLC	5	152,000	155,681	156,133
SABINE PASS LIQUEFACTION LLC	5.625	1,650,000	1,708,690	1,759,800
SABINE PASS LIQUEFACTION LLC	5.75	4,100,000	4,264,860	4,401,226
SABINE PASS LIQUEFACTION LLC	5.875	75,000	81,096	81,000
SABINE PASS LIQUEFACTION LLC	6.25	300,000	326,725	322,457
SABRA HEALTH CARE LP / SABRA C	5.375	545,000	545,008	546,363
SALESFORCE.COM INC	3.7	475,000	474,886	470,936
SANTANDER DRIVE AUTO RECEI 1 B	2.1	500,000	500,490	498,609
SANTANDER DRIVE AUTO RECEI 1 D	3.17	350,000	352,573	347,769
SANTANDER DRIVE AUTO RECEI 4 C	2.97	285,494	288,160	285,756
SANTANDER HOLDINGS USA INC	3.4	2,700,000	2,693,908	2,603,683
SANTANDER HOLDINGS USA INC	4.4	580,000	579,065	555,007
SANTANDER HOLDINGS USA INC	4.5	2,100,000	2,099,390	2,073,721
SAVAGE ENTERPRISES 7/18 TLB	0	506,755	496,946	513,510
SBA COMMUNICATIONS CORP	4.875	3,525,000	3,547,486	3,485,344
SBA GTD PARTN CTFS 2003-201 1	5.13	22,807	22,812	23,458
SBA GTD PARTN CTFS 2004-20C 1	4.34	140,617	140,630	142,312
SBA TOWER TRUST 144A	3.448	190,000	190,000	187,241
SCANA CORP	4.75	300,000	308,411	301,622
SEADRILL PARTNERS 2/14 TL	0	189,793	188,875	179,876
SECURITIZED ASSET BACKE FR4 M2	3.24138	908,524	785,984	687,168
SECURITIZED ASSET BACKE NC1 A3	2.55138	1,048,057	867,949	923,575
SEDGWICK CMS 2/14 2ND LIEN TL	0	415,000	414,105	415,780
SEDGWICK CMS 2/14 TL	0	487,928	487,507	488,006
SEMPRA ENERGY	1.625	400,000	399,142	394,207
SEMPRA ENERGY	2.9	85,000	84,722	82,042
SEMPRA ENERGY	3.4	595,000	591,091	556,937
SEMPRA ENERGY	3.55	585,000	583,953	571,622
SEMPRA ENERGY	9.8	500,000	499,836	512,775
SEMPRA ENERGY	2.78413	4,400,000	4,420,664	4,395,664
SENIOR HOUSING PROPERTIES TRUS	3.25	1,000,000	1,002,461	999,569
SEQUOIA MORTGAGE T CH3 A1 144A	4.5	240,173	244,345	242,627
SEQUOIA MORTGAGE TR 2 A10 144A	3.5	1,815,486	1,860,819	1,796,313
SEQUOIA MORTGAGE TRU 2 A4 144A	3.5	3,780,849	3,873,228	3,719,369
SEQUOIA MORTGAGE TRU 3 A4 144A	3.5	2,272,650	2,329,430	2,248,648
SERVICE CORP INTERNATIONAL/US	4.625	45,000	45,000	43,191
SERVICE CORP INTERNATIONAL/US	5.375	2,020,000	2,073,397	2,053,209
SERVICEMASTER 11/16 TLC	0	73,932	73,797	74,487
SESI LLC	7.125	460,000	466,682	466,440
SESI LLC	7.75	1,975,000	1,983,332	2,014,500
SHERWIN-WILLIAMS CO/THE	2.25	2,910,000	2,911,705	2,867,352
SHERWIN-WILLIAMS CO/THE	3.125	1,910,000	1,910,428	1,834,529
SHERWIN-WILLIAMS CO/THE	4.2	500,000	523,485	508,230
SHUTTERFLY 2/18 COV-LITE TLB2	0	430,000	429,809	431,432
SIMON PROPERTY GROUP LP	3.3	1,190,000	1,145,438	1,144,650
SINCLAIR TELEVISION GROUP 144A	5.125	90,000	89,632	82,688
SINCLAIR TELEVISION GROUP 144A	5.625	1,500,000	1,500,025	1,468,125
SINCLAIR TELEVISION GROUP 144A	5.875	85,000	85,803	82,884
SIRIUS XM RADIO INC 144A	5.375	3,565,000	3,571,646	3,578,369
SIX FLAGS ENTERTAINMENT C 144A	4.875	2,965,000	2,958,973	2,890,875
SIX FLAGS ENTERTAINMENT C 144A	5.5	350,000	361,774	346,500
SL GREEN OPERATING PARTNERSHIP	3.323	800,000	799,921	800,966
SL GREEN REALTY CORP	4.5	1,700,000	1,700,065	1,718,915
SLM CORP	5.125	1,200,000	1,216,821	1,194,000
SLM STUDENT LOAN TRUST 20 REGS	0.231	607,677	758,675	690,766
SLM STUDENT LOAN TRUST 200 9 A	3.98988	1,935,317	1,980,232	1,976,147
SLM STUDENT LOAN TRUST 201 3 A	2.93138	392,478	399,512	394,636
SM ENERGY CO	5	970,000	892,437	944,538
SM ENERGY CO	5.625	850,000	833,535	846,813
SM ENERGY CO	6.125	404,000	403,055	416,120
SM ENERGY CO	6.625	70,000	69,998	72,363
SM ENERGY CO	6.75	315,000	315,002	327,206
SMITHFIELD FOODS INC 144A	2.7	2,900,000	2,899,336	2,855,292
SOCIAL VALUE CHOICE FUND	0	7,500,000	75,000,000	74,597,340
SOFI CONSUMER LOAN P 1 A1 144A	2.55	195,406	195,394	194,506
SOFI CONSUMER LOAN P 6 A1 144A	2.2	87,731	87,700	87,228
SOFI CONSUMER LOAN PR 3 A 144A	3.05	5,621,662	5,608,389	5,597,206
SONIC AUTOMOTIVE INC	6.125	1,345,000	1,345,147	1,257,575
SOTERA HEALTH HOLDINGS LL 144A	6.5	230,000	231,510	236,900
SOTERA HEALTH TOPCO INC 144A	8.125	140,000	142,498	141,400

	Coupon	Units	Cost	Market Value
SOTHEBY'S 144A	4.875	1,525,000	1,525,007	1,454,469
SOUND PHYSICIANS 6/18 2ND LIEN	0	100,000	99,516	100,125
SOUND PHYSICIANS 6/18 TL	0	135,000	134,676	135,956
SOUNDVIEW HOME LO NLC1 A1 144A	2.34138	32,932	34,498	14,618
SOUTH CAROLINA ELECTRIC & GAS	4.1	170,000	167,532	156,756
SOUTH CAROLINA ELECTRIC & GAS	4.35	330,000	330,225	315,658
SOUTH CAROLINA ELECTRIC & GAS	4.5	75,000	74,224	68,744
SOUTH CAROLINA ELECTRIC & GAS	4.6	85,000	88,376	84,371
SOUTH CAROLINA ELECTRIC & GAS	5.3	65,000	72,508	68,328
SOUTH CAROLINA ELECTRIC & GAS	5.45	240,000	245,803	257,760
SOUTH CAROLINA ELECTRIC & GAS	6.05	230,000	301,151	260,019
SOUTHERN CALIFORNIA EDISON CO	3.6000	670,000	667,625	590,424
SOUTHERN CALIFORNIA EDISON CO	4.125	125,000	120,197	119,488
SOUTHERN CALIFORNIA EDISON CO	5.5000	300,000	324,622	337,847
SOUTHERN CALIFORNIA GAS CO	4.3	100,000	99,955	102,191
SOUTHERN CO GAS CAPITAL CORP	3.25	1,000,000	996,828	934,958
SOUTHERN CO GAS CAPITAL CORP	4.4	750,000	748,301	714,335
SOUTHERN CO/THE	2.9500	1,916,000	1,910,032	1,840,534
SOUTHERN CO/THE	4.4000	350,000	349,155	333,398
SOUTHERN CO/THE 144A	2.80175	1,400,000	1,399,951	1,400,032
SOUTHERN COPPER CORP	5.875	200,000	194,275	218,345
SOUTHERN POWER CO	5.1500	300,000	298,804	302,591
SOUTHERN POWER CO 144A	2.8875	2,400,000	2,403,243	2,400,515
SPIRIT AEROSYSTEMS INC	3.95	500,000	499,911	497,708
SPIRIT AEROSYSTEMS INC	4.6	500,000	499,257	495,844
SPIRIT AIRLINES PASS THROUGH T	3.375	2,845,477	2,845,710	2,719,376
SPIRIT REALTY LP	4.45	200,000	197,715	191,727
SPRINGLEAF FINANCE CORP	5.25	585,000	587,372	593,044
SPRINGLEAF FINANCE CORP	6.125	1,200,000	1,211,395	1,237,500
SPRINGLEAF FINANCE CORP	6.875	15,000	15,000	14,963
SPRINGLEAF FINANCE CORP	7.125	1,830,000	1,838,949	1,820,850
SPRINGLEAF FINANCE CORP	7.75	100,000	101,013	107,873
SPRINGLEAF FINANCE CORP	8.25	2,635,000	2,642,271	2,861,478
SPRINT CAPITAL CORP	6.875	2,975,000	3,035,078	2,989,875
SPRINT CAPITAL CORP	6.9	1,400,000	1,405,747	1,422,750
SPRINT COMMUNICATIONS 2/17 TL	0	769,260	769,260	771,183
SPRINT COMMUNICATIONS INC	6	4,730,000	4,723,875	4,824,600
SPRINT CORP	7.125	324,000	301,387	336,150
SPRINT CORP	7.25	4,890,000	5,131,098	5,171,175
SPRINT CORP	7.625	620,000	620,984	656,451
SPRINT CORP	7.875	2,501,000	2,637,278	2,697,954
SPRINT SPECTRUM CO LLC / 144A	3.36	375,000	374,747	373,594
SRAM 4/18 COV-LITE TLB	0	335,594	334,924	337,272
SRC ENERGY INC	6.25	1,465,000	1,428,771	1,377,100
SS&C TECHNOLOGIES 4/18 COV-	0	685,733	684,166	686,165
SS&C TECHNOLOGIES 8/18 ADD-ON	0	230,000	229,451	230,071
STANDARD INDUSTRIES INC/N 144A	4.75	200,000	200,016	184,740
STANDARD INDUSTRIES INC/N 144A	5.375	275,000	275,806	274,656
STANDARD INDUSTRIES INC/N 144A	6	3,735,000	3,737,810	3,819,038
STAPLES 8/17 TLB	0	214,380	213,874	214,247
STAPLES INC 144A	8.5	140,000	135,466	131,950
STARARM MORTGAGE LOAN TRUS 2 3A3	3.79232	118,413	110,731	99,857
STATE STREET CORP	1.95	3,300,000	3,299,076	3,192,795
STATE STREET CORP	3.7	500,000	527,979	503,212
STEARNS HOLDINGS LLC 144A	9.375	1,200,000	1,206,694	1,176,000
STEEL DYNAMICS INC	4.125	25,000	25,001	23,813
STEEL DYNAMICS INC	5.5	170,000	171,364	173,570
STERIGENICS-NORDION 3/17 TL	0	648,047	647,004	648,585
STEVENS HOLDING CO INC 144A	6.125	110,000	110,000	111,788
STRUCTURED ADJUSTABLE R 18 6A1	4.37836	337,982	306,268	303,029
STRUCTURED ADJUSTABLE RA 13 A2	0.49003	3,392	3,133	3,169
STRUCTURED ASSET INVES BNC3 A3	2.43138	546,390	460,342	526,561
STRUCTURED ASSET MORTG AR5 1A1	2.49138	230,533	172,073	211,408
STRUCTURED ASSET MORTGA AR4 A1	2.59138	60,191	55,056	57,544
STRUCTURED ASSET MORTGA AR5 A1	2.532	33,930	34,581	33,102
STRUCTURED ASSET MORTGA AR5 A2	2.532	88,373	84,065	86,315
STRUCTURED ASSET MORTGA AR5 A3	2.532	100,499	102,426	97,732
STRUCTURED ASSET SEC C 40A 3A1	4.19715	84,276	92,689	84,640
STRUCTURED ASSET SECU 7XS 2A1A	3.756	74,021	72,899	72,443
STRYKER CORP	3.5000	200,000	200,208	193,439
STRYKER CORP	4.3750	575,000	575,178	554,927
SUBURBAN PROPANE PARTNERS LP/S	5.5	100,000	98,119	98,250
SUBURBAN PROPANE PARTNERS LP/S	5.75	2,410,000	2,391,325	2,337,700
SUBURBAN PROPANE PARTNERS LP/S	5.875	750,000	750,792	712,500
SUMMIT MATERIALS 11/17	0	228,850	228,377	229,136
SUMMIT MATERIALS LLC / SUMMIT	6.125	3,825,000	3,823,650	3,879,239
SUNCOKE ENERGY PARTNERS L 144A	7.5	2,860,000	2,823,158	2,945,800
SUNOCO LOGISTICS PARTNERS OPER	3.9	1,625,000	1,605,726	1,541,594
SUNOCO LOGISTICS PARTNERS OPER	5.3	181,000	184,122	173,499
SUNOCO LOGISTICS PARTNERS OPER	5.35	165,000	168,980	160,881
SUNOCO LOGISTICS PARTNERS OPER	5.95	975,000	1,093,964	1,048,485
SUNOCO LP / SUNOCO FINANC 144A	4.875	1,485,000	1,437,459	1,470,150
SUNOCO LP / SUNOCO FINANC 144A	5.5	720,000	720,034	695,520
SUNOCO LP / SUNOCO FINANC 144A	5.875	25,000	25,005	24,000
SUNTRUST BANK/ATLANTA GA	2.45	250,000	250,218	240,107

	Coupon	Units	Cost	Market Value
SUNTRUST BANK/ATLANTA GA	3	300,000	299,117	292,639
SURGERY CENTER 8/17 COV-LITE	0	178,650	178,270	178,575
SYMANTEC CORP 144A	5	1,185,000	1,171,792	1,172,496
SYNCHRONY BANK	3.65	650,000	649,267	644,601
SYNCHRONY FINANCIAL	2.6	2,300,000	2,299,947	2,298,110
SYNCHRONY FINANCIAL	2.7	800,000	801,177	791,026
SYNCHRONY FINANCIAL	3	4,670,000	4,663,067	4,660,486
SYNCHRONY FINANCIAL	3.57825	1,000,000	1,014,209	1,006,498
SYSCO CORP	3.75	370,000	371,514	365,167
SYSCO CORP	4.5	90,000	89,704	88,603
TAL ADVANTAGE V LLC 1A A 144A	3.51	1,010,208	1,012,371	997,017
TAL ADVANTAGE V LLC 2A A2 144A	3.33	1,162,944	1,162,496	1,155,236
TALLGRASS ENERGY PARTNERS 144A	4.75	200,000	200,000	199,940
TAMPA ELECTRIC CO	4.3	120,000	119,359	119,259
TAPESTRY INC	3	380,000	378,573	366,314
TAPESTRY INC	4.125	2,465,000	2,389,488	2,337,734
TARGA RESOURCES PARTNERS 144A	5.875	830,000	830,005	855,938
TARGA RESOURCES PARTNERS LP /	5.125	1,095,000	1,098,216	1,103,213
TARGA RESOURCES PARTNERS LP /	6.75	3,555,000	3,580,385	3,750,525
TAYLOR MORRISON COMMUNITIES IN	6.625	405,000	408,722	418,244
TD AMERITRADE HOLDING CORP	3.3	225,000	224,653	215,498
TD AMERITRADE HOLDING CORP	3.625	1,900,000	1,973,749	1,868,742
TEACHERS INSURANCE & ANNU 144A	6.85	64,000	73,067	83,994
TEAM HEALTH 1/17 COV-LITE TL	0	266,625	266,113	258,626
TECH DATA CORP	3.7	300,000	299,688	293,647
TECH DATA CORP	4.95	100,000	100,327	97,499
TEGNA INC	5.125	80,000	79,817	80,050
TEGNA INC 144A	4.875	300,000	299,850	300,375
TEGNA INC 144A	5.5	95,000	95,141	96,069
TELENET 5/18 (USD) AN TL	0	605,000	600,294	602,259
TEMPO ACQUISITION 5/17	0	688,050	685,292	690,382
TEMPO ACQUISITION LLC / T 144A	6.75	265,000	268,379	257,713
TEMPUR SEALY INTERNATIONAL INC	5.5	1,560,000	1,560,104	1,495,650
TEMPUR SEALY INTERNATIONAL INC	5.625	150,000	150,452	149,625
TENET HEALTHCARE CORP	5.125	4,480,000	4,505,706	4,412,800
TENET HEALTHCARE CORP	6.75	1,645,000	1,670,394	1,638,831
TENET HEALTHCARE CORP 144A	7.5	1,355,000	1,387,817	1,414,281
TENNANT CO	5.625	1,410,000	1,462,500	1,427,625
TENNECO INC	5	1,440,000	1,452,411	1,279,800
TERRAFORM POWER OPERATING 144A	4.25	990,000	984,157	967,725
TERRAFORM POWER OPERATING 144A	5	785,000	785,077	730,050
TESLA INC 144A	5.3	50,000	44,100	42,125
TEVA PHARMACEUTICAL FINANCE IV	2.25	110,000	107,023	106,745
TEXAS INSTRUMENTS INC	2.625	205,000	203,717	197,073
TEXAS INSTRUMENTS INC	2.9	350,000	346,271	329,354
TEXAS INSTRUMENTS INC	4.15	500,000	497,799	502,049
THERMO FISHER SCIENTIFIC INC	2.95	1,200,000	1,188,054	1,111,287
TIME WARNER CABLE LLC	4.125	1,550,000	1,593,242	1,562,447
TIME WARNER CABLE LLC	4.5	1,700,000	1,583,660	1,450,767
TIME WARNER CABLE LLC	5	700,000	714,388	714,678
TIME WARNER CABLE LLC	6.55	375,000	441,797	406,788
TIME WARNER ENTERTAINMENT CO L	8.375	2,550,000	3,033,543	2,951,430
T-MOBILE USA INC	4.5	995,000	996,870	949,598
T-MOBILE USA INC	6	1,935,000	1,935,053	2,005,144
T-MOBILE USA INC	6.375	1,320,000	1,399,916	1,375,176
TMS INTERNATIONAL CORP 144A	7.25	2,125,000	2,129,615	2,140,938
TMSQ 2014-1500 MOR 1500 D 144A	3.8349	300,000	298,653	288,413
TOLEDO EDISON CO/THE	6.15	200,000	199,759	239,792
TOLL BROTHERS FINANCE CORP	4.35	300,000	271,177	275,340
TOLL BROTHERS FINANCE CORP	4.875	100,000	95,075	95,250
TOPBUILD CORP 144A	5.625	1,600,000	1,580,412	1,564,000
TORCHMARK CORP	4.55	575,000	572,914	577,777
TOTAL SYSTEM SERVICES INC	3.8	200,000	199,769	200,684
TOTAL SYSTEM SERVICES INC	4	455,000	454,652	457,953
TOTAL SYSTEM SERVICES INC	4.45	1,015,000	1,012,621	1,015,298
TOTAL SYSTEM SERVICES INC	4.8	400,000	432,327	411,594
TOWD POINT MORTGAGE 1 A1 144A	3	157,274	157,172	154,296
TOWD POINT MORTGAGE 1 A1B 144A	2.75	53,878	54,424	53,039
TOWD POINT MORTGAGE 2 A1 144A	2.75	2,027,501	2,033,625	1,989,425
TOWD POINT MORTGAGE 2 A1A 144A	2.75	343,904	346,787	336,972
TOWD POINT MORTGAGE 3 A1 144A	2.25	182,981	182,192	178,521
TOWD POINT MORTGAGE 3 A1 144A	2.75	3,253,104	3,271,799	3,168,356
TOWD POINT MORTGAGE 4 A1 144A	2.75	1,695,743	1,706,361	1,648,050
TOWD POINT MORTGAGE 5 A1 144A	2.8865	3,904,814	3,982,720	3,908,314
TOWD POINT MORTGAGE 6 A1 144A	2.75	222,828	223,459	217,264
TOWD POINT MORTGAGE 6 A1 144A	3.5	227,691	233,219	226,332
TOYOTA MOTOR CREDIT CORP	1.9000	2,095,000	2,093,001	2,029,534
TOYOTA MOTOR CREDIT CORP	3.4000	800,000	801,362	804,224
TRANSUNION 6/18 INCREMENTAL	0	315,000	314,235	315,854
TRAVERSE MIDSTREAM 9/17 TLB	0	990,000	985,983	996,603
TREEHOUSE FOODS INC 144A	6	2,990,000	3,129,357	3,087,175
TRIBUNE 1/17 TLB	0	377,237	376,793	378,180
TRIBUNE MEDIA CO	5.875	555,000	555,895	564,713
TRIMAS CORP 144A	4.875	1,745,000	1,749,321	1,670,838
TRIMBLE INC	4.15	455,000	454,845	455,269

	Coupon	Units	Cost	Market Value
TRIMBLE INC	4.9	1,300,000	1,298,311	1,307,386
TRINITY RAIL LEASING 1A A 144A	3.898	0	0	0
TRONOX FINANCE 9/17 COV-LITE	0	238,482	238,160	239,326
TRONOX INC 144A	6.5	2,410,000	2,401,986	2,319,625
TRUMAN CAPITAL MORTGGA 1 A 144A	2.54138	251,836	193,002	246,809
TUTOR PERINI CORP 144A	6.875	2,350,000	2,359,143	2,414,625
TXU/TCHE 10/16 TRA EQUITY	0	1,369,636	1,361,505	10,272
TYSON FOODS INC	3.55	1,336,000	1,335,166	1,260,480
U.S. RENAL CARE 11/15 COV-LITE	0	327,788	325,809	319,046
U.S. RESIDENTIAL O 1111 A 144A	3.3515	93,834	93,834	93,015
U.S.I. 8/17 INCREMENTAL TLB	0	759,761	757,533	759,951
UDR INC	3.75	500,000	507,446	491,149
UDR INC	4	1,900,000	1,903,292	1,894,880
UFINET/ZACAPA 6/18 TLB	0	235,000	232,731	236,175
ULTRA RESOURCES INC 144A	6.875	425,000	425,004	201,875
ULTRA RESOURCES INC 144A	7.125	410,000	404,759	166,050
UNILEVER CAPITAL CORP	1.8	1,515,000	1,512,397	1,485,845
UNILEVER CAPITAL CORP	2.6	1,000,000	991,914	949,382
UNION PACIFIC CORP	3.2	1,535,000	1,535,382	1,534,071
UNION PACIFIC CORP	3.2500	1,395,000	1,388,872	1,353,254
UNION PACIFIC CORP	3.95	820,000	818,057	823,603
UNION PACIFIC CORP	4.0500	750,000	746,696	712,030
UNION PACIFIC CORP	4.375	375,000	374,467	381,392
UNITED AIRLINES 2014-1 CLASS A	4	95,784	98,377	96,784
UNITED AUTO CREDIT SE 1 B 144A	2.76	345,000	364,348	344,231
UNITED PARCEL SERVICE INC	2.8	1,830,000	1,824,285	1,756,160
UNITED RENTALS NORTH AMERICA I	4.625	735,000	740,190	712,950
UNITED RENTALS NORTH AMERICA I	4.875	445,000	446,328	417,188
UNITED RENTALS NORTH AMERICA I	5.5	1,120,000	1,143,125	1,142,400
UNITED RENTALS NORTH AMERICA I	5.875	895,000	934,877	918,494
UNITED STATES STEEL CORP	7.375	136,000	128,837	142,290
UNITED TECHNOLOGIES CORP	2.8	955,000	953,383	905,492
UNITED TECHNOLOGIES CORP	3.65	1,475,000	1,474,870	1,468,450
UNITED TECHNOLOGIES CORP	3.95	2,165,000	2,161,377	2,154,752
UNITED TECHNOLOGIES CORP	4.125	2,685,000	2,683,975	2,666,662
UNITED TECHNOLOGIES CORP	4.1500	150,000	142,013	139,482
UNITED TECHNOLOGIES CORP	4.45	235,000	233,616	233,412
UNITED TECHNOLOGIES CORP	4.5000	225,000	223,919	222,438
UNITEDHEALTH GROUP INC	1.95	2,385,000	2,382,256	2,334,867
UNITEDHEALTH GROUP INC	3.1000	975,000	989,913	936,850
UNITEDHEALTH GROUP INC	3.3500	1,025,000	1,040,650	1,023,573
UNITEDHEALTH GROUP INC	3.85	900,000	898,486	902,214
UNITEDHEALTH GROUP INC	4.2	260,000	258,126	257,541
UNITEDHEALTH GROUP INC	4.2500	1,000,000	1,046,191	1,001,387
UNITEDHEALTH GROUP INC	4.7500	850,000	945,263	909,666
UNITEDHEALTH GROUP INC	6.5000	2,125,000	2,435,971	2,719,392
UNITYMEDIA 10/17 (USD)	0	305,000	303,600	305,210
UNIVAR 11/17 (USD) COV-LITE	0	423,644	423,241	424,466
UNIVISION 3/17 C5 COV-LITE TL	0	652,121	650,004	633,698
UNIVISION COMMUNICATIONS 144A	5.125	2,529,000	2,514,463	2,415,195
UNUM GROUP	3	390,000	389,540	383,698
UNUM GROUP	5.625	500,000	531,289	520,439
UNUM GROUP	5.75	650,000	784,445	681,374
UPC FINANCING 10/17 (USD) AR	0	324,835	324,482	324,553
US 2018-USDC USDC E 144A	4.4925	290,000	282,363	278,587
US AIRWAYS 2012-1 CLASS A PASS	5.9	1,037,000	1,037,215	1,109,590
US BANCORP	2.95	250,000	255,216	244,801
US BANCORP	0.85	1,130,000	1,270,309	1,303,092
US BANK NA/CINCINNATI OH	2.61719	3,875,000	3,878,391	3,873,228
US FOODS 6/16 COV-LITE TLB	0	575,470	574,763	577,415
US FOODS INC 144A	5.875	2,935,000	2,982,900	2,949,675
USA COMPRESSION PARTNERS 144A	6.875	2,525,000	2,617,303	2,607,063
USAA CAPITAL CORP 144A	2.45	2,000,000	1,999,642	1,972,237
USIS MERGER SUB INC 144A	6.875	310,000	311,116	309,225
UTEX INDUSTRIES 5/14 COV-LITE	0	220,972	201,942	218,669
UTILITY ONE 4/17 COV-LITE TLB	0	163,350	162,093	166,617
VALERO ENERGY CORP	3.4	3,580,000	3,550,056	3,403,154
VALERO ENERGY CORP	4.35	1,000,000	999,143	1,007,279
VALERO ENERGY CORP	6.625	35,000	35,890	42,315
VANTAGE DATA CENTER 1A A2 144A	4.072	94,446	94,446	94,501
VANTIV 5/18 COV-LITE TLB4	0	325,840	325,158	326,146
VENTAS REALTY LP	4.1250	3,400,000	3,380,343	3,346,929
VEREIT OPERATING PARTNERSHIP L	3	200,000	200,129	199,978
VEREIT OPERATING PARTNERSHIP L	4.125	200,000	203,454	201,818
VEREIT OPERATING PARTNERSHIP L	4.875	100,000	104,002	100,873
VERISK ANALYTICS INC	5.5	400,000	407,266	404,280
VERIZON COMMUNICATIONS IN 144A	4.329	992,000	995,207	997,312
VERIZON COMMUNICATIONS INC	2.6250	3,493,000	3,494,629	3,167,165
VERIZON COMMUNICATIONS INC	4.2720	1,277,000	1,228,318	1,216,969
VERIZON COMMUNICATIONS INC	4.4000	5,400,000	5,387,592	5,265,990
VERIZON COMMUNICATIONS INC	4.5000	2,325,000	2,318,772	2,305,866
VERIZON COMMUNICATIONS INC	4.5220	823,000	758,530	782,652
VERIZON COMMUNICATIONS INC	4.6000	500,000	528,243	515,619
VERIZON COMMUNICATIONS INC	4.7500	845,000	824,477	830,979
VERIZON COMMUNICATIONS INC	4.8620	784,000	746,667	782,052

	Coupon	Units	Cost	Market Value
VERIZON COMMUNICATIONS INC	5.0120	2,960,000	2,836,887	2,969,835
VERIZON COMMUNICATIONS INC	5.25	620,000	684,335	661,025
VERIZON COMMUNICATIONS INC	5.5	2,850,000	3,112,435	3,120,671
VERIZON COMMUNICATIONS INC	3.376	5,239,000	5,084,778	5,085,379
VERIZON COMMUNICATIONS INC	3.41375	3,315,000	3,315,000	3,343,755
VERIZON OWNER TRUS 3A A1A 144A	2.06	160,000	159,975	157,555
VERIZON OWNER TRUST 1A A 144A	2.06	500,000	502,209	495,461
VERSCEND 8/18 TLB	0	140,000	138,968	141,109
VERUS SECURITIZATION 1 A1 144A	2.929	100,585	106,971	99,217
VERUS SECURITIZATION 2 A1 144A	3.677	221,117	221,114	221,099
VIACOM INC	2.25	200,000	194,550	188,070
VIACOM INC	2.75	3,600,000	3,587,990	3,579,558
VIACOM INC	3.45	1,705,000	1,631,171	1,602,699
VIACOM INC	4.2500	4,670,000	4,821,470	4,701,830
VINE OIL & GAS LP / VINE 144A	8.75	215,000	213,151	210,163
VIRGINIA ELECTRIC & POWER CO	4	980,000	975,567	926,887
VIRGINIA ELECTRIC & POWER CO	6.0000	550,000	533,984	662,659
VISA INC	2.15	500,000	498,794	479,443
VISA INC	2.75	3,600,000	3,575,672	3,352,029
VISA INC	2.8	350,000	356,446	343,054
VISA INC	3.15	540,000	538,515	523,596
VISA INC	3.65	130,000	129,469	121,085
VISA INC	4.15	595,000	637,834	614,318
VISA INC	4.3	2,780,000	3,034,726	2,874,499
VIVINT 8/18 COV-LITE TLB	0	410,000	408,003	407,950
VMWARE INC	2.3	1,400,000	1,399,127	1,372,432
VMWARE INC	2.95	1,020,000	1,011,845	981,799
VMWARE INC	3.9	4,395,000	4,408,348	4,158,031
VODAFONEZIGGO 1/17 (USD) TLE	0	280,000	279,440	274,809
VOLKSWAGEN AUTO LOAN ENH 1 A2B	2.45963	2,685,000	2,690,373	2,685,930
VOLT LXIV LLC NP11 A1 144A	3.375	310,434	310,433	308,536
VORNADO REALTY LP	3.5	4,355,000	4,339,171	4,168,916
WABTEC CORP	4.15	495,000	494,042	491,518
WABTEC CORP	4.7	1,290,000	1,288,574	1,269,560
WACHOVIA MORTGAGE LOAN T B 3A1	4.68385	16,224	16,226	16,619
WALGREENS BOOTS ALLIANCE INC	3.3	700,000	699,090	697,137
WALMART INC	3.4	3,870,000	3,869,004	3,886,847
WALMART INC	3.7	2,320,000	2,313,055	2,320,626
WALMART INC	4.05	2,385,000	2,354,112	2,388,513
WALT DISNEY CO/THE	4.1250	965,000	1,044,998	958,248
WAMU MORTGAGE PASS-T AR19 A1A1	2.55138	17,030	17,518	17,197
WAMU MORTGAGE PASS-TH AR10 1A2	3.86725	57,057	42,366	55,174
WAMU MORTGAGE PASS-TH AR18 1A1	2.90322	126,914	116,389	119,540
WAMU MORTGAGE PASS-TH AR18 2A3	2.83609	19,608	17,376	18,265
WAMU MORTGAGE PASS-TH AR2 2A1A	2.59138	84,223	93,646	84,528
WAMU MORTGAGE PASS-THR AR17 1A	3.14636	35,005	38,562	33,679
WAMU MORTGAGE PASS-THR HY1 1A1	3.34996	75,892	53,012	69,803
WAMU MORTGAGE PASS-THR HY7 4A1	3.88779	21,738	18,141	20,074
WAMU MORTGAGE PASS-THRO AR9 1A	2.94636	93,301	99,962	87,916
WAMU MORTGAGE PASS-THROU AR2 A	2.265	101,056	74,906	99,752
WARNER MEDIA LLC	3.55	1,100,000	1,081,699	1,066,773
WARNER MEDIA LLC	3.6	900,000	877,270	862,412
WARNER MEDIA LLC	4.65	765,000	771,474	688,032
WARNER MEDIA LLC	4.85	600,000	651,276	559,572
WARNER MEDIA LLC	4.875	355,000	368,167	364,209
WARRIOR MET COAL INC 144A	8	180,000	182,676	184,500
WASHINGTON MUTUAL MORT OA3 4A1	2.71636	1,777,589	1,589,233	1,339,475
WASHINGTON MUTUAL MORTG 5 2CB1	6	578,636	432,141	472,121
WASHINGTON MUTUAL MORTG OA3 2A	2.69636	432,889	352,101	386,194
WASHINGTON MUTURAL ASS HE5 2A1	2.34138	55,495	58,187	31,495
WASHINGTON PRIME GROUP LP	3.85	1,480,000	1,453,878	1,464,867
WASHINGTON PRIME GROUP LP	5.95	1,800,000	1,776,226	1,703,601
WASTE MANAGEMENT INC	2.4000	520,000	519,640	495,867
WASTE MANAGEMENT INC	3.15	415,000	414,934	395,005
WASTE MANAGEMENT INC	4.1000	400,000	390,374	393,022
WASTE PRO USA INC 144A	5.5	1,165,000	1,165,033	1,138,788
WATCO COS LLC / WATCO FIN 144A	6.375	3,060,000	3,074,746	3,121,200
WEA FINANCE LLC / WESTFIE 144A	3.25	4,900,000	4,892,907	4,884,345
WEA FINANCE LLC / WESTFIE 144A	3.75	200,000	197,101	196,975
WEB.COM 8/18 2ND LIEN TL	0	335,000	332,494	336,256
WEB.COM 8/18 COV-LITE TLB	0	240,000	239,402	241,380
WEIGHT WATCHERS 11/17 COV-LITE	0	160,875	158,042	162,685
WELLS FARGO & CO	2.1500	1,820,000	1,820,104	1,798,456
WELLS FARGO & CO	2.5000	1,415,000	1,415,318	1,385,839
WELLS FARGO & CO	2.5500	2,500,000	2,498,790	2,460,648
WELLS FARGO & CO	2.6000	3,200,000	3,199,354	3,168,257
WELLS FARGO & CO	2.625	150,000	150,059	144,878
WELLS FARGO & CO	3.0000	1,050,000	1,049,440	1,022,258
WELLS FARGO & CO	3.3000	3,000,000	3,017,673	2,908,147
WELLS FARGO & CO	3.5500	1,700,000	1,709,103	1,656,898
WELLS FARGO & CO	3.9000	550,000	529,906	512,580
WELLS FARGO & CO	4.1250	775,000	799,926	784,463
WELLS FARGO & CO	4.3	380,000	405,569	378,561
WELLS FARGO & CO	4.6000	275,000	284,082	282,800
WELLS FARGO & CO	4.6500	1,070,000	1,066,193	1,041,495

	Coupon	Units	Cost	Market Value
WELLS FARGO & CO	5.3750	795,000	792,832	854,095
WELLS FARGO & CO	5.6060	1,689,000	1,719,838	1,865,719
WELLS FARGO & CO	3.069	4,450,000	4,450,000	4,343,296
WELLS FARGO & CO	3.584	400,000	400,000	383,791
WELLS FARGO & CO	3.59738	4,300,000	4,300,000	4,353,664
WELLS FARGO BANK NA	1.7500	800,000	799,923	795,052
WELLS FARGO BANK NA	3.55	1,750,000	1,747,216	1,741,800
WELLS FARGO BANK NA	2.91175	2,025,000	2,026,976	2,031,563
WELLS FARGO COMMERCIAL M LC5 C	4.693	20,000	20,601	20,430
WELLS FARGO MORTGAGE B AR5 2A1	4.18784	195,388	176,452	196,362
WELLTOWER INC	3.95	1,355,000	1,354,568	1,354,066
WELLTOWER INC	4.25	1,200,000	1,187,559	1,181,662
WEST STREET MERGER SUB IN 144A	6.375	335,000	334,010	317,413
WESTAR ENERGY INC	4.125	100,000	99,917	98,434
WESTAR ENERGY INC	4.25	140,000	139,463	139,083
WESTERN DIGITAL CORP	4.75	1,700,000	1,700,005	1,644,028
WESTINGHOUSE/BROOKFIELD WEC	0	585,000	581,652	592,445
WESTLAKE AUTOMOBIL 1A A2A 144A	2.24	1,905,641	1,899,828	1,899,648
WESTLAKE AUTOMOBILE 1A C 144A	2.7	3,622,000	3,610,559	3,610,514
WESTLAKE AUTOMOBILE 2A D 144A	4	3,925,000	3,932,780	3,924,395
WESTROCK CO 144A	3	300,000	300,754	283,587
WEYERHAEUSER CO	7.375	5,001,000	6,103,243	6,325,107
WF-RBS COMMERCIAL M C2 XA 144A	0.78248	5,326,324	179,170	84,329
WFRBS COMMERCIAL MORTGAG C11 C	4.21341	240,000	250,379	237,537
WILLIAMS COS INC/THE	3.35	825,000	816,639	810,136
WILLIAMS COS INC/THE	5.1	610,000	659,066	613,166
WILLIAMS COS INC/THE	5.4	1,400,000	1,396,186	1,442,648
WIRECO WORLD GROUP 9/16	0	157,200	156,070	158,871
WMG ACQUISITION CORP 144A	5.5	95,000	95,325	94,288
WMG ACQUISITION CORP 144A	5.625	1,815,000	1,827,098	1,839,956
WORLD FINANCIAL NETWORK CR A A	3.14	300,000	305,222	300,598
WP CAREY INC	4	2,700,000	2,725,813	2,634,103
WPX ENERGY INC	5.25	105,000	97,522	105,525
WPX ENERGY INC	5.75	30,000	30,000	30,375
WPX ENERGY INC	6	38,000	36,011	39,378
WPX ENERGY INC	8.25	80,000	80,083	90,800
WR GRACE 2/18 TLB1	0	84,737	84,640	85,002
WR GRACE 2/18 TLB2	0	145,263	145,096	145,718
WRIGHT EXPRESS 7/17 COV-LITE	0	970,200	963,596	973,033
WYNDHAM DESTINATIONS INC	5.4	2,100,000	2,096,939	2,037,000
WYNDHAM HOTELS 5/18 COV-LITE	0	140,000	140,000	140,379
XILINX INC	2.95	220,000	219,795	209,075
XPO LOGISTICS INC 144A	6.125	900,000	900,013	932,625
ZAYO 7/17 COV-LITE TLB2	0	346,662	346,517	348,111
ZAYO GROUP LLC / ZAYO CAPITAL	6	275,000	276,187	283,250
ZF NORTH AMERICA CAPITAL 144A	4.5	926,000	948,185	937,586
ZIMMER BIOMET HOLDINGS INC	2.7000	605,000	604,903	599,120
ZIMMER BIOMET HOLDINGS INC	3.15	500,000	505,613	489,757
ZIMMER BIOMET HOLDINGS INC	3.5500	2,000,000	1,977,298	1,919,009
ZIMMER BIOMET HOLDINGS INC	3.7	1,705,000	1,704,342	1,693,734
ZIONS BANCORP NA	3.5	380,000	379,075	377,804
ZODIAC/FLUIDRA 2/18 (EUR) TLB	0	205,000	252,734	237,512
ZODIAC/FLUIDRA 3/18 (USD) TLB	0	110,000	109,747	110,504
ZOETIS INC	3.4500	245,000	244,857	246,047
ZOETIS INC	3.9	610,000	608,858	603,718
ZOETIS INC	4.5000	1,400,000	1,397,556	1,445,740
ZOETIS INC	4.7	300,000	323,316	307,011
Total of Domestic Corporate & Other Bonds			2,504,188,953	2,467,808,039

Positive Social Purpose Investments

5.02%

CCRC-2802 PICO (AHF)	5.82	730,256	730,256	759,795
CCRC-BOYLE HOTEL (AHF)	5.81	1,021,519	1,021,519	1,061,400
CCRC-CHARLESTON PLACE (AHF)	4.73	571,517	571,517	589,006
CCRC-ENCANTO DEL MAR APA (AHF)	6.44	923,858	934,297	982,893
CCRC-GRAND AND VENICE FA (AHF)	6.35	678,819	700,577	747,285
CCRC-NORMANDIE TERRACE (AHF)	5.69	3,001,598	3,001,598	3,080,660
CCRC-ORANGE TREE VILLAGE (AHF)	5.39	421,837	421,837	424,140
CCRC-SIERRA VILLAGE (AHF)	5.78	1,007,423	1,041,153	1,091,341
CCRC-ST. STEPHENS SENIOR (AHA)	6.47	1,217,548	1,249,998	1,311,445
CCRC-VERMONT (AHF)	5.68	1,649,405	1,649,405	1,690,921
CDT PRAIRIE COMMONS (AHF)	6.34	2,527,599	2,527,599	2,740,776
CDT-ATLAS VILLAGE (AHA)	6.05	1,369,987	1,369,987	1,495,450
CDT-BANYAN TRACE (AHF)	6.05	564,865	564,865	609,500
CDT-BIRCHWOOD (AHF)	6.22	629,602	629,602	681,570
CDT-BRADENTON VILLAGE (AHF)	7.55	1,953,803	1,953,803	2,153,404
CDT-BREW HOUSE APTS (AHF)	4.95	1,785,401	1,785,401	1,725,001
CDT-BROKENBURR (AHF)	6.11	621,975	621,975	678,575
CDT-BROOKSTONE PARK (AHF)	6.11	1,816,134	1,816,134	1,993,425
CDT-BROWNWOOD PLACE (AHA)	6.41	493,266	493,266	531,776
CDT-CAMERON PARK I (AHF)	6.05	2,115,561	2,115,561	2,310,869
CDT-CAMERON PARK II (AHF)	6.07	1,578,215	1,578,215	1,725,526
CDT-CASTLEBAR II (AHF)	6.05	960,886	960,886	1,016,147
CDT-CEDAR PARK (AHF)	6.03	1,123,751	1,123,751	1,223,888

	Coupon	Units	Cost	Market Value
CDT-CEDAR VIEW (AHF)	6.43	792,752	792,752	871,544
CDT-CEDARBROOK APTS (AHF)	5.04	1,477,606	1,477,606	1,427,899
CDT-CHISHOLM TRAIL (AHA)	6.02	1,044,688	1,044,688	1,138,783
CDT-CHRISTIANA VILLAGE (AHF)	6.06	1,538,209	1,538,209	1,666,742
CDT-COLUMBIA PLACE (AHF)	6.34	1,611,296	1,611,296	1,760,244
CDT-COLUMBUS PARK LOFTS (AHF)	5.04	5,271,379	5,271,379	5,122,410
CDT-DRIPPING SPRINGS (AHA)	6.33	1,520,794	1,520,794	1,669,390
CDT-EDEN PLACE (AHA)	6.39	809,721	809,721	872,369
CDT-EDGEWOOD APARTMENTS (AHF)	6.04	742,555	742,555	801,528
CDT-FAIR HAVEN APTS (AHF)	4.95	5,928,133	5,928,133	5,724,146
CDT-GARDEN COURT APTS (AHF)	4.77	2,797,237	2,797,237	2,647,920
CDT-GATEWAY EAST (AHF)	6.27	1,218,008	1,218,008	1,301,733
CDT-GEORGETOWN APT (AHF)	6.19	1,300,478	1,300,478	1,420,954
CDT-GILCREASE HILLS ESTA (AHF)	6.11	1,812,255	1,812,255	1,982,353
CDT-GLASTONBURY MANOR (AHF)	6.09	1,752,130	1,752,130	1,902,358
CDT-HEARTHSTONE TUCKER (AHF)	5.34	4,500,000	4,500,000	4,478,220
CDT-HERITAGE PLACE (AHF)	6.11	1,197,043	1,197,043	1,229,399
CDT-HERITAGE VILLAGE (AHF)	5.93	663,107	663,107	714,611
CDT-HICKORY HOLLOW (AHF)	6.05	229,490	229,490	247,039
CDT-HICKORY KNOLL (AHF)	6.4	726,252	726,252	789,218
CDT-HOMES OF RENAISSANCE (AHF)	4.77	991,361	991,361	948,723
CDT-HOMESTEAD PALMS APTS (AHF)	4.77	1,326,394	1,326,394	1,263,483
CDT-JACOB'S HILL VILLAGE (AHA)	6.11	3,725,575	3,725,575	4,054,580
CDT-JOHNSON PARK LOFTS (AHF)	6.02	770,623	770,623	839,470
CDT-KATHLEEN CORNERS (AHF)	6.11	1,007,500	1,007,500	1,040,002
CDT-KINGSWOOD VILLAGE (AHF)	6.68	1,860,505	1,860,505	2,098,129
CDT-LILAC WAY (AHF)	6.07	1,986,226	1,986,226	2,143,178
CDT-LYONS ESTATE (AHF)	6.05	1,354,296	1,354,296	1,460,174
CDT-MADISON HEIGHTS I (AHF)	4.95	1,256,953	1,256,953	1,214,858
CDT-MADISON HEIGHTS II (AHF)	4.95	1,355,831	1,355,831	1,310,424
CDT-MAGNOLIA PLACE II (AHF)	6.11	1,198,661	1,198,661	1,307,415
CDT-MINTBROOK SR APTS (AHA)	4.78	5,345,823	5,345,823	5,074,469
CDT-MISSION OAKS (AHF)	6.12	391,899	391,899	416,925
CDT-MOUNTAIN SENIOR (AHA)	6.15	466,105	466,105	500,597
CDT-MUSKOGEE (AHF)	6.01	748,678	748,678	785,221
CDT-NORTH RED OAK APTS (AHF)	6.05	1,518,215	1,518,215	1,639,444
CDT-NRLP XVIII (AHF)	6.3	337,177	337,177	352,114
CDT-PARIS RETIREMENT (AHA)	6.36	719,270	719,270	779,732
CDT-PARKSIDE TERRACE (AHF)	5.04	1,660,600	1,660,600	1,606,896
CDT-PECAN GROVE (AHF)	6.05	448,611	448,611	488,013
CDT-PERSHING COURT (AHF)	6.33	957,852	957,852	1,045,045
CDT-PHOENIX (AHF)	6.22	116,874	116,874	126,520
CDT-PIEDMONT PARK (AHF)	6.05	2,429,183	2,429,183	2,636,878
CDT-RED RIVER (AHA)	6.33	666,133	666,133	731,221
CDT-RETREAT AT MILLS CRK (AHA)	4.95	1,526,986	1,526,986	1,480,336
CDT-RIVER HILL (AHF)	6.41	3,842,354	3,842,354	4,197,425
CDT-SALEM GARDENS (AHF)	6.05	2,569,393	2,569,393	2,798,968
CDT-SAN DIEGO CREEK (AHF)	6.14	793,500	793,500	871,009
CDT-SANTA FE COMMUNITY (AHF)	4.72	2,665,594	2,665,594	2,526,103
CDT-SANTA RITA (AHA)	6.05	1,008,447	1,008,447	1,084,695
CDT-SEDONA SPRINGS (AHF)	6.02	1,767,617	1,767,617	1,917,122
CDT-SHADY GROVE (AHA)	6.11	1,090,991	1,090,991	1,188,221
CDT-SHERMAN FOREST (AHF)	6.11	364,167	364,167	394,812
CDT-SOCORRO PALMS APTS (AHF)	4.95	4,221,749	4,221,749	4,081,376
CDT-SPICEWOOD CANYON (AHF)	6.05	701,626	701,626	758,802
CDT-STERLING PLACE (AHA)	4.8	2,498,902	2,498,902	2,387,651
CDT-STERLING SPRINGS (AHF)	6.23	1,829,748	1,829,748	2,000,024
CDT-STONE HOLLOW (AHF)	6.02	2,528,143	2,528,143	2,752,515
CDT-STRONG HOUSING (AHF)	4.77	1,473,659	1,473,659	1,403,321
CDT-TOWNE PARK (AHA)	6.93	834,326	834,326	922,981
CDT-TRENT CENTER EAST (AHA)	4.77	6,692,852	6,692,852	6,352,587
CDT-VALLEY PARK (AHF)	6.1	2,581,764	2,581,764	2,652,349
CDT-VERANDAS PUNTA GOR I(AHA)	4.95	667,353	667,353	645,163
CDT-VILLA HERMOSA (AHF)	6.06	640,761	640,761	687,184
CDT-VILLAGE AT MORNINGST (AHA)	6.11	1,958,291	1,958,291	2,142,096
CDT-VIRGIN ISLANDS CMTY (AHF)	6.47	2,481,589	2,481,589	2,665,425
CDT-WEST 157TH ST (AHF)	6.5	164,889	164,889	172,180
CDT-WESTERVILLE SENIOR (AHA)	6.05	1,282,071	1,282,071	1,385,278
CDT-WESTVIEW RANCH APTS (AHF)	6.35	1,048,868	1,048,868	1,153,315
CDT-WILLOWBEND VILLAS (AHF)	6.05	742,487	742,487	802,384
CDT-WISDOM VLG CROSSING (AHF)	4.95	3,114,553	3,114,553	3,010,620
CDT-WOODGLEN (AHF)	6.11	1,472,134	1,472,134	1,597,250
CDT-WOODLANDS AT LAFAYET (AHF)	6	392,985	392,985	425,665
CIC - 05-01	4.67	13,586	13,586	13,586
CIC NON-RECOURSE COLLATERAL	3.875	2,612	2,612	2,612
CIC NON-RECOURSE COLLATERAL	5.5	4,823	4,823	4,823
CIC NON-RECOURSE COLLATERAL	5.99	1,641	1,641	1,641
CIC NON-RECOURSE COLLATERAL TR	3.29	1,119	1,119	1,119
CIC NON-RECOURSE COLLATERAL TR	3.586	668	668	668
CIC NON-RECOURSE COLLATERAL TR	4.475	1,606	1,606	1,606
CIC NON-RECOURSE COLLATERAL TR	4.677	5,952	5,952	5,952
CIC NON-RECOURSE COLLATERAL TR	4.796	7,334	7,334	7,334
CIC NON-RECOURSE COLLATERAL TR	5.027	17,544	17,544	17,544
CIC NON-RECOURSE COLLATERAL TR	5.21	9,565	9,565	9,565
CIC NON-RECOURSE COLLATERAL TR	5.295	6,179	6,179	6,179

	Coupon	Units	Cost	Market Value
CIC NON-RECOURSE COLLATERAL TR	5.338	5,281	5,281	5,281
CIC NON-RECOURSE COLLATERAL TR	6.196	5,804	5,804	5,804
CIC-0001	4.193	25,271	25,271	25,271
CIC-05-02	4.525	8,089	8,089	8,089
CIC-238 N. PINE (AHF)	5.86	504,216	504,216	541,311
CIC-901-11 S INDEPENDENCE(AHF)	6.04	921,164	921,164	930,523
CIC-913-23 S INDEPENDENCE(AHF)	6.04	685,921	685,921	734,457
CIC-LAFAYETTE PLAZA HSG (AHF)	6.31	4,607,116	4,607,116	4,738,327
CIC-ROOSEVELT SQUARE I (AHF)	5.93	1,649,514	1,649,514	1,654,776
CIC-SPAULDING PARTNERS (AHF)	6.41	1,038,982	1,038,982	1,070,515
CIC-WEST RIDGE SENIOR (AHA)	5.92	720,912	720,912	748,552
CIN-21ST ST SENIOR (AHA)	6.03	1,119,958	1,119,958	1,235,896
CIN-A PLACE FOR US (AHA)	5.05	955,694	955,694	923,038
CIN-ASHLEY SQUARE (AHA)	6.13	234,699	234,699	259,460
CIN-AVENUES APARTMENTS (AHA)	6.6	78,594	78,594	88,541
CIN-BISHOP GARDENS (AHF)	4.95	2,377,535	2,377,535	2,282,433
CIN-HOUSTON WHITTIER (AHF)	6.56	323,803	323,803	344,572
CIN-KENDALL HOMES (AHF)	6.31	406,481	406,481	452,759
CIN-LANDINGS AT BELLE (AHF)	4.89	1,016,895	1,016,895	971,410
CIN-MEADOWLANDS APTS (AHF)	6.41	250,468	250,468	279,259
CIN-MILDRED HOUSING (AHA)	5.98	139,948	139,948	151,162
CIN-NEW PARKRIDGE HOMES (AHF)	5.04	1,194,197	1,194,197	1,154,908
CIN-PARADISE POINT SRS(AHA)	4.97	2,057,110	2,057,110	1,978,364
CIN-PARTNERSHIP PARK I (AHF)	6.18	475,174	475,174	525,267
CIN-RIVERVIEW APTS (AHF)	6.72	267,030	267,030	298,227
CIN-VILLAGE OF HILLSIDE (AHA)	4.95	1,089,178	1,089,178	1,047,952
CIN-WALDRON MANOR APTS (AHF)	6.16	144,856	144,856	160,487
CIN-WEST ARBOR APTS (AHF)	4.95	2,138,284	2,138,284	2,045,953
CIP-BREEZE INC. (CS)	6.46	5,588,646	5,588,646	5,855,448
CIP-RIDGEWAY COMMUNITY (CS)	6.43	801,561	801,561	839,218
CPC - 850 LONGWOOD AVE (AHF)	4.54	2,873,417	2,873,417	2,709,316
CPC - HANDS ACROSS LONG IS (AH)	5.85	3,252,170	3,252,170	3,109,562
CPC-150 LINDEN ST (AHF)	5.98	365,635	365,635	363,346
CPC-233 LANDING ROAD (CF)	4.72	18,493,935	18,493,935	17,614,179
CPC-260 WEST MAIN STREET (AHF)	4.45	8,622,303	8,622,303	8,159,027
CPC-401-403 NORTH SALINA (AHF)	6.26	406,004	406,004	406,004
CPC-ADAM CLAYTON POWELL (AHF)	4.27	818,196	818,196	754,278
CPC-CAMBRAY COURT (AHA)	4.5	990,682	990,682	924,088
CPC-CONIFER VILLAGE (AHF)	6.41	927,969	927,969	944,719
CPC-HUNTLEY BUILDING (AHF)	4.73	1,474,935	1,474,935	1,407,471
CPC-LAKEVIEW MACEDON (AHF)	4.45	5,934,171	5,934,171	5,501,926
CPC-LOFTS ON MAIN (AHF)	4.54	6,800,000	6,800,000	6,358,612
CPC-MIDDLECREST CROSSING (AHA)	6.11	1,934,167	1,934,167	1,932,852
CPC-MONROE COMMONS (AHA)	7.52	303,387	303,387	327,202
CPC-POLLOCK GARDENS (AHF)	4.45	3,718,008	3,718,008	3,566,945
CPC-THE TRAILS AT MALONE (AHF)	4.52	3,162,700	3,162,700	2,956,176
CPC-WATERS EDGE (AHA)	5.92	750,556	750,556	743,081
CPC-WYNWOOD OAKS (AHA)	6	1,176,134	1,176,134	1,169,147
CRF AFFORDABLE HOUSING NO 1	7.375	359,614	359,614	405,741
CRF-BLANTON GREEN II (AHF)	6.55	226,892	215,831	239,652
CRF-BRIDGE PROJECT APTS (AHF)	5.8	1,862,848	1,862,848	1,883,843
CRF-BUNCE GREEN (AHF)	6.55	683,331	710,566	724,795
CRF-CANYON VIEW APTS. (AHA)	6.37	169,440	173,242	176,470
CRF-CAPITOL VILLA (AHA)	5.77	1,686,720	1,701,961	1,745,417
CRF-CRAFTSMAN VILLAGE (AHF)	6	994,736	994,736	1,014,322
CRF-DUNBAR PLACE (AHF)	7.05	296,263	320,128	320,056
CRF-ESCALANTE III (AHA)	5.82	1,045,746	1,069,031	1,058,264
CRF-FROST WOODS SENIOR (AHA)	6.2	1,998,491	1,998,491	2,070,716
CRF-GLENWOOD PLACE (AHF)	6.55	1,543,885	1,571,152	1,637,275
CRF-GRESHAM PLACE (AHA)	6.8	570,653	593,659	607,391
CRF-HIGHLANDS SOUTH (AHF)	6.25	2,067,545	2,067,545	2,112,845
CRF-KAMUELA SENIOR (AHA)	6.15	534,037	534,037	552,445
CRF-KINGSTON PLACE (AHF)	6.8	1,131,183	1,154,824	1,205,411
CRF-LEGION MANOR (AHA)	6.55	213,885	239,834	226,423
CRF-MADISON GLEN APTS (AHF)	6.625	3,174,369	3,201,072	3,377,021
CRF-MERIDIAN WEST (AHF)	5.81	2,839,704	2,839,704	2,924,129
CRF-MISSION VILLAGE (AHF)	5.65	1,040,193	1,040,193	1,063,306
CRF-MORNINGSIDE SENIOR (AHF)	6.15	1,717,053	1,756,442	1,805,704
CRF-MYRTLE PLACE (AHF)	6.55	170,486	196,777	180,675
CRF-NORTHCREST TOWNHOMES (AHF)	6.19	265,831	271,524	274,301
CRF-ONE PENNY PLACE (AHA)	5.24	883,453	883,453	883,576
CRF-ONE WEST WOLF (AHF)	5.5	649,746	649,746	650,967
CRF-PALMER GREEN (AHF)	6.55	168,606	195,234	178,805
CRF-PARKWEST (AHF)	6.5	473,658	473,658	479,479
CRF-RIVER'S EDGE (AHF)	4.27	804,795	804,795	736,693
CRF-RIVERVIEW GREEN (AHF)	6.55	367,236	394,697	389,846
CRF-SEDGEMEADOW (AHA)	6.2	1,169,252	1,169,252	1,196,122
CRF-SHALLOTTE VILLAS (AHF)	6.55	354,363	380,953	375,473
CRF-SHERYL L PARMLEE (AHA)	5.75	437,933	437,933	441,533
CRF-SONRISE APTS (AHF)	5.8	2,253,694	2,253,694	2,320,359
CRF-WEATHERSTONE SPRING (AHA)	6.55	587,328	614,991	623,595
CRF-WHITE OAK APTS (AHA)	6.55	898,181	925,847	953,482
CRF-WILLIAMS LANDING II (AHF)	6.2	1,274,024	1,274,024	1,342,452
CRF-WILLOW CREEK (AHF)	5.97	1,744,828	1,744,828	1,745,194
CRF-WILLOW RUN (AHF)	6.8	141,638	163,431	150,648

	Coupon	Units	Cost	Market Value
CRF-YAHARA RIVER (AHF)	5.75	1,993,794	1,993,794	2,028,645
GSC-ARBORPOINT APARTMENT (AHF)	5	1,418,931	1,419,128	1,416,022
GSC-ASPENS AT SOUTHLAKE (AHF)	4.62	1,164,212	1,164,230	1,123,418
GSC-HENDERSON VILLAGE (AHF)	4.82	1,750,000	1,750,000	1,723,120
GSC-RIVERVIEW APTS (AHF)	4.77	1,588,347	1,588,347	1,552,545
GSC-ST JOHN PLAZA APARTMENTS	5.04	3,000,000	3,000,000	3,005,520
GSC-STFRANCIS & KING HILL(AH)	4.77	2,969,017	2,969,017	2,903,461
GSC-SUTTERVIEW APTS (AHA)	4.67	3,834,878	3,834,878	3,718,604
LIIF-135 WEST 135TH ST (AHF)	6.03	252,904	252,904	268,005
LIIF-FAC CENTER (CF)	6.2	2,931,498	2,931,498	3,106,978
LIIF-FRIENDSHIP HOUSE AM (CF)	7.23	1,463,160	1,463,160	1,672,539
LIIF-PROJECT HOSPITALITY (AHS)	6.27	1,517,808	1,517,808	1,668,814
LIIF-WILFORD LANE (AHF)	6.18	588,572	588,572	634,928
TREA-CORCORAN HOUSE (AHA)	8.14	1,035,132	1,035,132	1,035,556
TREA-DUNHILL (AHF)	7	799,296	750,689	813,620
Total of Positive Social Purpose Investments			307,838,756	311,838,047

Total of Domestic Fixed Income Securities

4,473,779,793 4,404,632,961

International Securities

28.68%

International Fixed Income Securities

ARGENTINA

ARGENTINA BONAR BONDS	37.71731	30,132,000	1,765,373	775,192
ARGENTINA POM POLITICA MONETAR	42.81915	72,318,000	3,976,491	2,137,172
ARGENTINA TREASURY BOND BONCER	2.5	35,725,000	2,454,906	1,322,986
ARGENTINE BONOS DEL TESORO	18.2	11,565,000	756,142	251,367
ARGENTINE BONOS DEL TESORO	15.5	10,000,000	671,078	199,191
ARGENTINE REPUBLIC GOVERNMENT	5.875	11,930,000	11,237,097	9,442,595
ARGENTINE REPUBLIC GOVERNMENT	6.25	4,350,000	4,520,283	4,233,592
ARGENTINE REPUBLIC GOVERNMENT	6.875	8,880,000	8,502,584	7,783,200
ARGENTINE REPUBLIC GOVERNMENT	7.5	4,350,000	4,469,272	3,878,025
ARGENTINE REPUBLIC GOVERNMENT	7.625	650,000	659,090	527,157
ARGENTINE REPUBLIC GOVERNMENT	8.28	1,794,609	1,788,645	1,619,634
ARGENTINE REPUBLIC GOVERNMENT	2.26	1,950,000	1,693,127	1,333,515
AUTONOMOUS CITY OF BUENOS AIRE	35.6855	74,322,000	3,986,467	1,658,688
AUTONOMOUS CITY OF BUENOS REGS	8.95	3,335,000	3,465,069	3,335,033
YPF SA 144A	8.5	650,000	653,961	633,757
YPF SA REGS	8.5	270,000	271,084	263,253

ARMENIA

REPUBLIC OF ARMENIA INTER 144A	7.15	1,735,000	1,748,800	1,829,124
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AUSTRALIA

AUSTRALIA GOVERNMENT BOND REGS	1.75	3,325,000	2,642,805	2,391,294
AUSTRALIA GOVERNMENT BOND REGS	2.75	2,075,000	1,734,806	1,530,619
AUSTRALIA GOVERNMENT BOND REGS	3	8,395,000	6,087,802	5,897,923
AUSTRALIA GOVERNMENT BOND REGS	4.5	520,000	489,047	450,353
AUSTRALIA GOVERNMENT BOND REGS	5.25	7,540,000	6,043,181	5,540,952
AUSTRALIA GOVERNMENT BOND REGS	5.5	3,205,000	3,122,043	2,644,029
AUSTRALIA GOVERNMENT BOND REGS	5.75	2,150,000	1,849,378	1,758,692
BORAL FINANCE PTY LTD 144A	3	1,300,000	1,296,190	1,250,885
COMMONWEALTH BANK OF AUSTRALIA	2.3	3,350,000	3,348,744	3,330,392
MACQUARIE BANK LTD 144A	2.85	195,000	197,340	192,834
MACQUARIE GROUP LTD 144A	6	349,000	365,654	360,605
MACQUARIE GROUP LTD REGS	7.625	1,060,000	1,103,867	1,099,499
NATIONAL AUSTRALIA BANK LTD/NE	1.875	2,250,000	2,246,359	2,156,352
REECE 6/18 TLB	0	185,000	184,558	185,231
SYDNEY AIRPORT FINANCE CO 144A	3.9	2,600,000	2,603,538	2,585,272
SYDNEY AIRPORT FINANCE CO 144A	5.125	100,000	98,683	102,465
WOODSIDE FINANCE LTD 144A	3.65	200,000	200,637	192,646
WOODSIDE FINANCE LTD 144A	3.7	1,900,000	1,899,465	1,783,790

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	0.75	2,205,000	2,599,676	2,609,559
REPUBLIC OF AUSTRIA GOVER 144A	1.95	655,000	842,728	774,163
REPUBLIC OF AUSTRIA GOVER 144A	2.1	105,000	127,055	134,641
REPUBLIC OF AUSTRIA GOVER 144A	3.15	160,000	267,587	259,962
REPUBLIC OF AUSTRIA GOVER 144A	4.15	815,000	1,397,699	1,418,578

BAHRAIN

BAHRAIN GOVERNMENT INTERN REGS	6.125	1,000,000	1,032,644	1,014,600
BAHRAIN GOVERNMENT INTERN REGS	6.75	1,200,000	1,045,203	1,162,800

BELARUS

REPUBLIC OF BELARUS INTER 144A	6.875	905,000	896,561	948,657
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BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	0.8	3,460,000	3,863,167	4,103,307
KINGDOM OF BELGIUM GOVERN 144A	3	625,000	904,897	904,791
KINGDOM OF BELGIUM GOVERN 144A	4.25	1,880,000	2,438,462	2,703,570
KINGDOM OF BELGIUM GOVERN 144A	5	585,000	1,045,160	1,054,661
KINGDOM OF BELGIUM GOVERN REGS	3	2,930,000	3,519,838	3,522,286
KINGDOM OF BELGIUM GOVERN REGS	3.75	640,000	1,084,933	1,081,614

BERMUDA

AIRCASTLE LTD	4.4	140,000	139,764	140,019
AIRCASTLE LTD	5.125	325,000	332,962	333,597
BACARDI LTD 144A	2.75	800,000	701,496	696,292

	Coupon	Units	Cost	Market Value
CAL FUNDING III LTD 1A A 144A	3.62	3,751,125	3,750,715	3,661,143
FLY LEASING LTD	6.375	2,075,000	2,080,209	2,137,250
IHS MARKIT LTD	4.125	985,000	982,898	983,109
IHS MARKIT LTD	4.75	1,840,000	1,833,844	1,846,127
MARVELL TECHNOLOGY GROUP LTD	4.2	520,000	518,988	517,450
MARVELL TECHNOLOGY GROUP LTD	4.875	920,000	919,938	924,893
OOREDOO INTERNATIONAL FIN 144A	4.75	200,000	199,466	204,400
OOREDOO INTERNATIONAL FIN REGS	7.875	1,000,000	1,033,419	1,032,370
TEXTAINER MARINE CON 2A A 144A	3.52	3,033,400	3,032,875	2,953,587
WEATHERFORD INTERNATIONAL LTD	5.95	45,000	34,231	32,400
WEATHERFORD INTERNATIONAL LTD	6.75	190,000	139,934	145,350
WEATHERFORD INTERNATIONAL LTD	7	45,000	37,928	34,875
WEATHERFORD INTERNATIONAL LTD	7.75	2,430,000	2,440,870	2,417,850
WEATHERFORD INTERNATIONAL LTD	8.25	445,000	445,029	420,525
WEATHERFORD INTERNATIONAL LTD	6.5	940,000	773,194	707,350
BRAZIL				
BANCO BTG PACTUAL SA/CAYM REGS	5.5	350,000	348,339	329,595
BANCO DO BRASIL SA/CAYMAN 144A	6.25	1,380,000	841,325	1,052,250
BANCO DO BRASIL SA/CAYMAN 144A	9	1,089,000	984,812	1,069,071
BRAZIL LETRAS DO TESOURO NACIO	0	35,225,000	8,668,353	7,212,448
BRAZIL NOTAS DO TESOURO NACION	10	82,810,000	23,786,637	19,341,284
BRAZIL NOTAS DO TESOURO NACION	6	10,050,000	8,862,883	8,065,924
BRAZILIAN GOVERNMENT INTERNATI	4.25	1,000,000	929,292	945,000
BRF SA REGS	4.75	500,000	466,470	455,000
CEMIG GERACAO E TRANSMISS 144A	9.25	600,000	593,114	618,000
ITAU UNIBANCO HOLDING SA/ 144A	6.125	1,200,000	1,200,089	1,113,000
BRITISH VIRGIN ISLANDS				
CHINA MERCHANTS FINANCE C REGS	3.5	300,000	298,047	296,710
CNOOC FINANCE 2013 LTD	3	1,700,000	1,662,286	1,629,108
GERDAU TRADE INC REGS	5.75	835,000	868,282	868,408
STATE GRID OVERSEAS INVES 144A	3.5	5,155,000	5,247,390	4,911,250
STATE GRID OVERSEAS INVES 144A	3.75	2,500,000	2,495,194	2,491,874
STATE GRID OVERSEAS INVES REGS	3.5	1,816,000	1,841,478	1,730,132
STATE GRID OVERSEAS INVES REGS	4.25	1,209,000	1,220,921	1,214,636
CANADA				
1011778 BC ULC / NEW RED 144A	4.25	800,000	799,974	758,000
1011778 BC ULC / NEW RED 144A	5	3,485,000	3,515,672	3,336,922
ALIMENTATION COUCHE-TARD 144A	2.7	1,200,000	1,188,394	1,153,497
BAFFINLAND IRON MINES COR 144A	8.75	955,000	948,344	959,775
BANK OF MONTREAL	2.35	425,000	424,538	407,612
BAUSCH HEALTH COS INC 144A	5.5	4,395,000	4,353,898	4,301,813
BAUSCH HEALTH COS INC 144A	5.625	1,290,000	1,153,691	1,285,163
BAUSCH HEALTH COS INC 144A	5.875	7,855,000	7,102,371	7,658,625
BAUSCH HEALTH COS INC 144A	6.125	225,000	181,271	213,750
BAUSCH HEALTH COS INC 144A	6.5	500,000	512,037	520,000
BAUSCH HEALTH COS INC 144A	7	1,035,000	1,061,729	1,093,478
BAUSCH HEALTH COS INC 144A	9	10,000	9,871	10,763
BAYTEX ENERGY CORP 144A	5.125	990,000	974,156	975,150
BAYTEX ENERGY CORP 144A	5.625	995,000	945,069	950,225
BOMBARDIER INC 144A	6.125	210,000	194,338	210,919
BROOKFIELD FINANCE INC	3.9	2,663,000	2,580,372	2,531,241
BURGER KING 2/17 COV-LITE TLB3	0	204,211	203,658	204,262
CANADIAN IMPERIAL BANK OF COMM	2.1	250,000	249,862	244,204
CANADIAN NATURAL RESOURCES LTD	2.95	270,000	269,688	260,440
CANADIAN NATURAL RESOURCES LTD	4.95	1,750,000	1,862,802	1,814,909
CANADIAN PACER AUTO 1A A4 144A	2.286	90,000	90,000	88,551
CARDS II TRUST 1A A 144A	2.6295	3,775,000	3,774,365	3,780,887
CASCADES INC 144A	5.5	1,871,000	1,882,845	1,885,033
CASCADES INC 144A	5.75	1,359,000	1,357,819	1,359,000
CDP FINANCIAL INC 144A	4.4	1,450,000	1,459,798	1,473,901
CENOVUS ENERGY INC	4.25	5,070,000	5,045,430	4,900,917
CNOOC NEXEN FINANCE 2014 ULC	4.25	1,600,000	1,618,539	1,613,981
DENTALCORP 5/18 COV-LITE TL	0	130,544	130,233	131,686
DENTALCORP 6/18 COV-LITE	0	32,636	32,636	32,922
ELDORADO GOLD CORP 144A	6.125	1,585,000	1,536,686	1,505,750
ENBRIDGE INC	2.9	140,000	139,909	135,793
ENBRIDGE INC	6	4,040,000	4,164,107	3,881,802
ENBRIDGE INC	2.81425	4,300,000	4,297,277	4,299,696
FAIRFAX FINANCIAL HOLDING	2.75	1,600,000	1,946,614	1,867,246
FAIRFAX FINANCIAL HOLDING 144A	4.85	600,000	590,290	591,539
FIRST QUANTUM MINERALS LT 144A	6.5	185,000	185,002	169,275
FIRST QUANTUM MINERALS LT 144A	7	90,000	91,896	88,988
FIRST QUANTUM MINERALS LT 144A	7.25	3,400,000	3,420,823	3,307,978
FORTIS INC/CANADA	2.1	425,000	420,809	406,008
FORTIS INC/CANADA	3.055	1,175,000	1,141,718	1,078,176
FOUR SEASONS 12/13 TL	0	152,675	152,132	152,699
GARDA WORLD SECURITY CORP 144A	8.75	175,000	176,295	170,406
GOEASY LTD 144A	7.875	2,485,000	2,565,036	2,587,506
GOLDEN CREDIT CARD T 1A A 144A	2.62	435,000	434,992	429,158
GOVERNMENT OF CANADA	0.75	3,695,000	2,797,502	2,780,455
GOVERNMENT OF CANADA	1.75	11,450,000	9,021,077	8,835,173
GOVERNMENT OF CANADA	3.5	3,550,000	3,346,412	3,326,772
GOVERNMENT OF CANADA	4	860,000	910,022	844,438
GOVERNMENT OF CANADA	5	475,000	498,182	507,253
GOVERNMENT OF CANADA	5.75	2,465,000	2,900,603	2,677,040

	Coupon	Units	Cost	Market Value
HUB INTERNATIONAL 4/18 (USD)	0	405,000	404,037	405,709
MACDONALD DETTWILER (MDA)	0	248,750	247,673	244,292
MASONITE INTERNATIONAL CO 144A	5.625	712,000	726,611	727,130
MASONITE INTERNATIONAL CO 144A	5.75	700,000	700,005	701,750
MASTER CREDIT CARD T 1A A 144A	2.26	500,000	503,268	494,779
MEG ENERGY CORP 144A	6.375	1,330,000	1,210,375	1,210,300
MEG ENERGY CORP 144A	6.5	111,000	112,238	109,890
MEG ENERGY CORP 144A	7	70,000	67,069	63,875
MUSKRAT FALLS/LABRADOR	3.63	1,495,000	1,425,525	1,217,744
NEW GOLD INC 144A	6.25	35,000	32,740	30,538
NEW GOLD INC 144A	6.375	1,595,000	1,586,853	1,323,850
NEXEN ENERGY ULC	6.4	300,000	368,986	362,926
NORTHWEST ACQUISITIONS UL 144A	7.125	1,160,000	1,187,137	1,186,100
ONTARIO TEACHERS' CADILLA 144A	3.125	300,000	299,951	294,174
OPEN TEXT CORP 144A	5.625	2,920,000	2,937,762	2,963,800
OPEN TEXT CORP 144A	5.875	470,000	477,419	483,806
PRECISION DRILLING CORP	6.5	8,788	8,770	8,920
PRECISION DRILLING CORP	7.75	1,290,000	1,290,339	1,369,013
PRECISION DRILLING CORP 144A	7.125	840,000	864,809	863,100
PROV OF BRITISH COLUMBIA	2.25	3,175,000	2,745,780	2,460,023
PROV OF BRITISH COLUMBIA	3.25	1,405,000	1,137,947	1,111,413
PROV OF ONTARIO	1.95	1,600,000	1,215,732	1,202,426
PROV OF ONTARIO	3.45	2,265,000	1,888,118	1,815,838
PROV OF ONTARIO	3.5	2,990,000	2,670,206	2,394,128
PROV OF QUEBEC	3	4,915,000	4,057,341	3,848,081
PROV OF QUEBEC	3.5	1,430,000	1,193,617	1,162,984
PROVINCE OF ALBERTA CANADA	2.2	1,160,000	1,158,690	1,116,337
PROVINCE OF MANITOBA CANADA	2.125	770,000	768,304	740,075
PROVINCE OF MANITOBA CANADA	9.6250	705,000	714,372	712,451
PROVINCE OF ONTARIO CANADA	2.5	750,000	725,630	704,267
PROVINCE OF ONTARIO CANADA	3.2	1,160,000	1,200,055	1,149,743
PROVINCE OF QUEBEC CANADA	2.5000	1,205,000	1,202,198	1,135,460
PROVINCE OF QUEBEC CANADA	2.75	750,000	744,286	713,904
RITCHIE BROS AUCTIONEERS 144A	5.375	1,690,000	1,727,501	1,690,000
ROYAL BANK OF CANADA	2.15	275,000	275,838	271,698
SCHLUMBERGER FINANCE CANA 144A	2.65	700,000	699,590	678,140
SECURITIZED TERM AU 1A A4 144A	2.209	450,000	451,768	444,583
SECURITIZED TERM AU 2A A4 144A	2.289	155,000	154,788	152,492
TECK RESOURCES LTD 144A	8.5	160,000	165,565	175,200
TERVITA ESCROW CORP 144A	7.625	260,000	264,060	268,125
THOMSON REUTERS CORP	3.3500	500,000	489,705	460,889
THOMSON REUTERS CORP	3.8500	1,235,000	1,253,651	1,210,236
TORONTO-DOMINION BANK/THE	2.125	150,000	150,242	145,884
TORONTO-DOMINION BANK/THE	2.5	150,000	151,630	147,802
TRANSCANADA PIPELINES LTD	3.8000	915,000	916,965	924,173
TRANSCANADA PIPELINES LTD	4.25	1,800,000	1,792,550	1,807,443
VALEANT 5/18 TLB	0	423,071	423,522	425,072
VERMILION ENERGY INC 144A	5.625	1,645,000	1,632,859	1,634,719
VIDEOTRON LTD	5	280,000	280,475	287,700
WEST FRASER TIMBER CO LTD 144A	4.35	400,000	400,000	389,900
CAYMAN ISLANDS				
ADCB FINANCE CAYMAN LTD REGS	3	2,900,000	2,906,731	2,897,552
ALIBABA GROUP HOLDING LTD	2.8	200,000	199,747	192,562
ALIBABA GROUP HOLDING LTD	3.4	1,595,000	1,534,096	1,486,691
ALIBABA GROUP HOLDING LTD	3.6	1,945,000	1,935,190	1,912,453
ALIBABA GROUP HOLDING LTD	4	1,000,000	953,687	918,139
ALIBABA GROUP HOLDING LTD	4.2	500,000	514,900	456,103
ALIBABA GROUP HOLDING LTD	4.4	200,000	199,629	183,134
ALM XVI LTD/ALM 16A ABR2 144A	3.63631	325,000	325,000	325,000
ALM XVII LTD 17A BR 144A	4.53631	250,000	249,948	250,000
AMBAC LSNI LLC 144A	7.396	1,231,558	1,247,155	1,243,873
ARES XXXVR CLO LTD 35RA B 144A	3.98919	290,000	290,000	290,000
ATLAS SENIOR LOAN FU 9A A 144A	3.339	325,000	324,970	322,920
AVOLON HOLDINGS FUNDING L 144A	5.5	500,000	499,964	507,500
BAIDU INC	3.625	250,000	237,225	233,987
BAIDU INC	3.875	1,450,000	1,448,696	1,434,050
BAIDU INC	4.375	925,000	915,840	911,341
BARINGS CLO LTD 201 3A A1 144A	3.419	500,000	500,000	498,950
BLUEMOUNTAIN CLO 2 1A A1R 144A	3.869	7,500,000	7,568,237	7,517,779
BLUEMOUNTAIN CLO 20 2A BR 144A	4.069	495,000	498,848	495,743
CARBONE CLO LTD 1A A1 144A	3.609	5,310,000	5,309,583	5,300,030
CENT CLO 22 LTD 22A A1R 144A	3.753	700,000	704,670	700,560
CIFC FUNDING 2014- 2RA A3 144A	4.38738	485,000	485,000	483,400
CIFC FUNDING 2014-I 3A DR 144A	5.49706	500,000	500,000	500,100
CIFC FUNDING 2018-I 1A B 144A	3.84456	500,000	497,491	492,510
CIFC FUNDING 2018-I 1A C 144A	4.19456	290,000	290,000	287,506
COUNTRY GARDEN HOLDINGS C REGS	7.25	1,700,000	1,702,208	1,709,257
COUNTRY GARDEN HOLDINGS C REGS	7.5	200,000	203,734	203,627
DEWOLF PARK CLO LTD 1A A 144A	3.64631	5,000,000	5,042,584	5,004,120
DEWOLF PARK CLO LTD 1A C 144A	4.58631	400,000	400,000	400,480
DP WORLD CRESCENT LTD 144A	4.848	1,670,000	1,670,000	1,654,135
DRYDEN 33 SENIOR L 33A AR 144A	3.86631	250,000	254,592	250,525
DRYDEN 45 SENIOR LO 45A B 144A	4.23631	400,000	419,025	400,080
ECAF I LTD 1A A1 144A	3.473	2,796,569	2,796,599	2,769,741
GALAXY XVIII CLO L 28A A1 144A	3.43919	250,000	250,000	249,975

	Coupon	Units	Cost	Market Value
GRUPO AVAL LTD 144A	4.75	1,700,000	1,738,028	1,680,892
HEALTH & HAPPINESS H&H IN REGS	7.25	300,000	307,998	310,871
HUTCHISON WHAMPOA INTERNA 144A	3.625	750,000	752,542	732,926
IPIC GMTN LTD REGS	5.875	550,000	783,819	727,462
LCM XIII LP 13A BR 144A	4.29963	250,000	253,569	250,325
LSTAR SECURITIES INVE 7 A 144A	0.04006	33,249	30,560	33,256
LSTAR SECURITIES INVE 8 A 144A	0.03906	89,673	96,214	89,735
MADISON PARK FUND 18A A1R 144A	3.659	8,500,000	8,564,165	8,507,539
MADISON PARK FUNDI 11A AR 144A	3.63719	250,000	251,227	250,150
MADISON PARK FUNDIN 30A A 144A	3.18631	450,000	448,938	445,815
MADISON PARK FUNDIN 30A B 144A	3.63631	500,000	495,285	492,050
MAGNETITE VII LTD 7A A1R2 144A	3.23631	500,000	500,005	497,050
MAGNETITE VIII LTD 8A AR2 144A	3.41631	460,000	460,000	458,896
MAGNETITE XIV LTD 14A A 144A	3.72263	1,000,000	1,012,543	1,000,100
MAGNETITE XVIII LTD 18A A 144A	3.71375	2,000,000	2,015,574	2,003,034
NEUBERGER BERMAN LO 28A B 144A	4.069	305,000	304,932	305,000
OCF CLO 2012-2 LTD 2A A1R 144A	3.70963	345,401	347,598	345,608
OCF CLO 2015-8 LTD 8A A1R 144A	3.29881	450,000	450,000	450,656
OCTAGON INVESTMEN 1A A2AR 144A	3.66188	250,000	250,245	249,000
OCTAGON INVESTMENT 1A A1 144A	3.789	330,000	334,582	331,650
OCTAGON INVESTMENT 1A B1 144A	3.869	250,000	248,951	247,575
OCTAGON INVESTMENT 1A BR 144A	3.669	250,000	248,793	246,900
OCTAGON INVESTMENT 1A BR 144A	4.19963	250,000	250,802	250,300
OCTAGON INVESTMENT 1A BR2 144A	3.88988	250,000	266,524	247,525
OCTAGON INVESTMENT 1A BRR 144A	3.919	250,000	269,422	248,400
OCTAGON INVESTMENT 1A DR 144A	5.888	335,000	335,000	335,134
OCTAGON LOAN FUNDI 1A B2R 144A	3.92225	250,000	251,375	250,025
ODEBRECHT DRILLING NORBE 144A	6.35	156,375	154,944	153,052
ODEBRECHT DRILLING NORBE 144A	7.35	300,421	135,665	175,897
ODEBRECHT DRILLING NORBE REGS	6.35	67,499	67,195	66,065
ODEBRECHT DRILLING NORBE REGS	7.35	129,676	75,307	75,925
ODEBRECHT OFFSHORE DRILLI 144A	6.72	500,957	474,818	470,905
ODEBRECHT OFFSHORE DRILLI 144A	7.72	1,747,211	448,286	497,973
ODEBRECHT OIL & GAS FINAN 144A	0	424,609	12,536	6,029
ODEBRECHT OIL & GAS FINAN REGS	0	69,000	2,330	980
OZLM VII LTD 7RA A2R 144A	4.04881	500,000	500,000	500,000
PALMER SQUARE LOAN F 1A B 144A	4.13631	355,000	355,000	353,438
PARK AEROSPACE HOLDINGS L 144A	5.25	800,000	800,013	807,000
PARK AEROSPACE HOLDINGS L 144A	5.5	3,300,000	3,322,247	3,382,500
QNB FINANCE LTD REGS	2.75	2,900,000	2,901,644	2,897,912
SAUDI ELECTRICITY GLOBAL 144A	5.06	700,000	700,000	686,392
SOUND POINT CLO XVI 2A A 144A	3.76988	7,250,000	7,309,962	7,258,527
TENCENT HOLDINGS LTD 144A	2.985	200,000	199,975	193,708
TENCENT HOLDINGS LTD REGS	2.985	3,400,000	3,399,602	3,293,040
THL CREDIT WIND RIVE 3A A 144A	3.68631	5,000,000	5,041,462	5,006,201
TRANSOCEAN GUARDIAN LTD 144A	5.875	700,000	693,238	706,125
TRANSOCEAN PONTUS LTD 144A	6.125	270,000	277,725	274,385
TREMAN PARK CLO LTD 1A AR 144A	3.839	425,000	427,381	425,170
VALE OVERSEAS LTD	4.3750	68,000	65,218	68,510
VALE OVERSEAS LTD	6.2500	3,904,000	4,361,118	4,283,604
VALE OVERSEAS LTD	6.8750	1,300,000	1,485,327	1,515,740
VIBRANT CLO VI LTD 6A A 144A	3.5775	350,000	352,473	350,175
VOYA CLO 2015-1 LT 1A A1R 144A	3.34456	250,000	250,000	249,525
VOYA CLO 2017-4 LTD 4A A1 144A	3.56631	7,250,000	7,250,000	7,251,403
XLIT LTD	4.45	1,100,000	1,136,838	1,089,752
CHILE				
BONOS DE LA TESORERIA DE LA RE	4.5	805,000,000	1,316,985	1,225,928
CORBUN SA 144A	3.95	1,090,000	1,089,711	1,036,181
CORP NACIONAL DEL COBRE D 144A	2.25	500,000	677,378	618,773
CORP NACIONAL DEL COBRE D REGS	3.625	800,000	787,299	764,984
ENEL AMERICAS SA	4	1,010,000	1,000,728	958,995
ENEL CHILE SA	4.875	1,535,000	1,517,377	1,548,662
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	3.875	725,000	716,310	703,250
COLOMBIA GOVERNMENT INTERNATIO	4.375	900,000	904,358	916,200
COLOMBIA GOVERNMENT INTERNATIO	4.5	1,618,000	1,648,775	1,648,742
COLOMBIA GOVERNMENT INTERNATIO	5.625	611,000	682,048	656,825
COLOMBIA GOVERNMENT INTERNATIO	7.375	546,000	690,229	687,960
COLOMBIAN TES	6	13,300,000,000	4,455,100	4,201,591
COLOMBIAN TES	6.25	29,560,000,000	9,670,541	9,791,093
COLOMBIAN TES	7.5	7,292,000,000	2,492,670	2,574,395
COLOMBIAN TES	7.75	3,370,000,000	1,159,101	1,196,098
COLOMBIAN TES	10	8,900,000,000	3,495,352	3,527,965
COLOMBIAN TES	3.5	4,906,835,010	1,676,610	1,711,220
FINANCIERA DE DESARROLLO 144A	0.002445	894,000,000	464,534	308,218
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.25	2,300,000	2,833,622	2,534,832
IVORY COAST GOVERNMENT IN REGS	5.75	3,723,125	3,664,137	3,519,991
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	2.95	1,000,000	965,184	928,594
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT REGS	2.5	8,030,000	394,529	371,966
CZECH REPUBLIC GOVERNMENT REGS	3.85	12,720,000	686,229	610,993
DENMARK				
AP MOLLER - MAERSK A/S 144A	3.875	200,000	200,681	190,354

	Coupon	Units	Cost	Market Value
DANSKE BANK A/S 144A	2	850,000	847,930	805,980
DANSKE BANK A/S 144A	2.2	200,000	200,658	196,421
DANSKE BANK A/S 144A	2.75	200,000	202,442	196,229
DANSKE BANK A/S REGS	2.75	1,925,000	2,338,540	2,311,917
DANSKE BANK A/S REGS	3.875	975,000	1,391,429	1,132,746
DENMARK GOVERNMENT BOND	1.5	4,135,000	766,732	695,906
DENMARK GOVERNMENT BOND	4	4,140,000	797,004	678,456
DENMARK GOVERNMENT BOND	4.5	3,085,000	759,262	821,921
NETS 11/17 (EUR) COV-LITE TLB	0	238,125	282,190	276,687
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC BOND REGS	0.225972	12,400,000	281,850	256,804
DOMINICAN REPUBLIC BOND REGS	0.210907	13,600,000	297,137	275,626
DOMINICAN REPUBLIC INTERN 144A	5.5	3,690,000	3,705,768	3,703,838
DOMINICAN REPUBLIC INTERN 144A	6	335,000	340,450	340,678
DOMINICAN REPUBLIC INTERN 144A	6.85	325,000	341,348	329,063
DOMINICAN REPUBLIC INTERN 144A	6.875	1,800,000	1,895,127	1,921,392
DOMINICAN REPUBLIC INTERN 144A	7.45	300,000	300,000	319,500
DOMINICAN REPUBLIC INTERN REGS	5.5	1,555,000	1,546,761	1,560,831
DOMINICAN REPUBLIC INTERN REGS	6.85	3,055,000	3,267,064	3,093,188
DOMINICAN REPUBLIC INTERN REGS	6.875	1,000,000	1,062,142	1,067,440
DOMINICAN REPUBLIC INTERN REGS	7.45	650,000	754,668	692,250
DOMINICAN REPUBLIC INTERN REGS	7.5	100,000	106,779	104,625
DOMINICAN REPUBLIC INTERN REGS	8.625	600,000	433,176	682,500
DOMINICAN REPUBLIC INTERN REGS	0.208396	13,000,000	281,308	258,047
DOMINICAN REPUBLIC INTERN REGS	0.230993	20,000,000	463,310	417,420
EGYPT				
EGYPT GOVERNMENT INTERNAT 144A	4.75	1,040,000	1,280,346	1,156,743
EGYPT GOVERNMENT INTERNAT 144A	5.625	530,000	652,483	576,233
EGYPT GOVERNMENT INTERNAT 144A	6.125	2,000,000	2,029,161	2,000,760
EGYPT GOVERNMENT INTERNAT 144A	7.5	5,180,000	5,305,548	5,270,982
EGYPT GOVERNMENT INTERNAT 144A	8.5	1,755,000	1,755,000	1,758,787
EGYPT GOVERNMENT INTERNAT 144A	5.577	1,100,000	1,100,000	1,066,692
EGYPT GOVERNMENT INTERNAT 144A	6.588	1,100,000	1,100,000	1,050,500
EGYPT GOVERNMENT INTERNAT REGS	5.875	2,100,000	2,006,248	2,004,996
EURO CURRENCY GEOGRAPHIC				
CCP_CDS.SP UL VIRGIN MEDIA FI	5	1,500,000	158,818	186,602
CCP_CDS.SP UL VIRGIN MEDIA FI	0	-1,500,000	0	0
CCP_IRS.R EUR-EURIBOR-REUTERS	-0.268	22,950,000	141,751	11,737
CCP_IRS.R EUR-EURIBOR-REUTERS	1	-10,550,000	0	0
CCP_IRS.R EUR-EURIBOR-REUTERS	1.25	-7,600,000	-130,159	0
CCP_IRS.R EUR-EURIBOR-REUTERS	1.5	-4,800,000	0	0
FINLAND				
FINLAND GOVERNMENT BOND 144A	0.5	550,000	654,745	632,598
FINLAND GOVERNMENT BOND 144A	1.5	1,900,000	2,394,511	2,361,992
NORDEA BANK ABP 144A	2.25	1,200,000	1,198,004	1,162,747
FRANCE				
ALTICE FRANCE SA/FRANCE 144A	7.375	3,400,000	3,456,283	3,400,000
ALTICE FRANCE SA/FRANCE 144A	8.125	410,000	410,001	422,300
AXA SA REGS	3.375	325,000	379,932	385,741
AXA SA REGS	5.125	530,000	786,367	703,172
BANQUE FEDERATIVE DU CRED 144A	2	450,000	449,984	447,485
BANQUE FEDERATIVE DU CRED 144A	2.5	2,500,000	2,497,376	2,434,613
BANQUE FEDERATIVE DU CRED 144A	2.7	6,590,000	6,588,664	6,342,601
BANQUE FEDERATIVE DU CRED 144A	3.75	7,325,000	7,294,153	7,281,378
BNP PARIBAS SA 144A	5.125	200,000	200,000	179,000
BNP PARIBAS SA 144A	7.375	2,000,000	2,000,003	2,102,400
BNP PARIBAS SA 144A	2.95	2,360,000	2,362,737	2,284,642
BNP PARIBAS SA 144A	4.4	1,000,000	994,696	981,337
BNP PARIBAS SA REGS	2.875	685,000	844,995	831,364
BPCE SA 144A	2.75	5,726,000	5,683,695	5,474,449
BPCE SA 144A	3	675,000	681,100	652,475
BPCE SA 144A	4	1,300,000	1,291,824	1,282,540
BPCE SA 144A	4.625	500,000	497,087	493,037
BPCE SA 144A	5.7	2,980,000	3,224,547	3,105,822
BPCE SA 144A	3.52963	1,000,000	1,000,000	1,009,770
CREDIT AGRICOLE SA 144A	7.875	200,000	210,470	210,516
CREDIT AGRICOLE SA/LONDON 144A	2.375	425,000	426,262	412,268
CREDIT AGRICOLE SA/LONDON 144A	2.75	2,000,000	2,001,555	1,977,486
CREDIT AGRICOLE SA/LONDON 144A	3.50738	3,030,000	3,030,000	3,036,393
CREDIT AGRICOLE SA/LONDON REGS	1.375	300,000	338,355	350,293
DANONE SA 144A	2.589	3,630,000	3,573,046	3,414,564
DANONE SA 144A	2.077	200,000	197,608	191,417
DANONE SA 144A	1.691	500,000	499,152	492,637
ELECTRICITE DE FRANCE SA 144A	3.625	5,000,000	4,968,704	4,836,949
ELECTRICITE DE FRANCE SA 144A	4.5	4,450,000	4,396,185	4,383,549
ELECTRICITE DE FRANCE SA 144A	6.5	1,610,000	1,614,741	1,628,793
FRENCH REPUBLIC GOVERNMENT 144A	1.25	1,044,000	1,073,817	1,203,412
FRENCH REPUBLIC GOVERNMENT 144A	1.75	335,000	360,853	413,122
FRENCH REPUBLIC GOVERNMENT REGS	0	10,019,982	11,307,982	11,691,696
FRENCH REPUBLIC GOVERNMENT REGS	1.75	2,040,000	2,619,667	2,588,256
FRENCH REPUBLIC GOVERNMENT REGS	2.5	4,320,000	5,833,089	5,892,713
FRENCH REPUBLIC GOVERNMENT REGS	3.25	2,340,000	3,797,725	3,718,128
FRENCH REPUBLIC GOVERNMENT REGS	3.5	11,820,000	14,646,272	14,587,400
FRENCH REPUBLIC GOVERNMENT REGS	4	550,000	1,095,522	1,025,565
FRENCH REPUBLIC GOVERNMENT REGS	4.75	1,105,000	1,814,013	1,977,927

	Coupon	Units	Cost	Market Value
NUMERICABLE / YPSO / ALTICE	0	467,902	466,873	461,721
RCI BANQUE SA REGS	1.25	575,000	606,030	680,369
RTE RESEAU DE TRANSPORT D REGS	2	1,500,000	1,844,551	1,758,784
SOCIETE GENERALE SA 144A	6.75	400,000	381,581	373,200
SOCIETE GENERALE SA 144A	2.5	750,000	749,708	730,783
SOCIETE GENERALE SA 144A	3.25	325,000	330,429	317,434
SPCM SA 144A	4.875	1,975,000	1,974,924	1,883,143
GERMANY				
BUNDESobligation REGS	0	42,240,000	48,670,806	49,529,934
BUNDESREPUBLIK DEUTSCHLAN REGS	0	7,650,000	7,976,492	8,714,074
BUNDESREPUBLIK DEUTSCHLAN REGS	0.25	5,409,000	6,127,919	6,255,337
BUNDESREPUBLIK DEUTSCHLAN REGS	0.5	1,315,000	1,562,626	1,538,813
BUNDESREPUBLIK DEUTSCHLAN REGS	1	2,735,000	3,186,929	3,365,640
BUNDESREPUBLIK DEUTSCHLAN REGS	2.25	2,865,000	3,512,403	3,588,752
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5	4,280,000	6,033,525	6,647,156
BUNDESREPUBLIK DEUTSCHLAN REGS	4	809,000	1,315,820	1,444,586
BUNDESREPUBLIK DEUTSCHLAN REGS	4.75	1,740,000	3,049,974	3,158,283
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5	2,775,000	4,933,877	5,105,586
CERAMTEC 11/17 (EUR) TL	0	260,000	309,302	301,380
DEUTSCHE BANK AG/NEW YORK NY	3.15	530,000	529,975	517,918
DEUTSCHE BANK AG/NEW YORK NY	3.95	1,550,000	1,527,797	1,505,022
DEUTSCHE BANK AG/NEW YORK NY	4.25	8,500,000	8,482,027	8,446,620
DEUTSCHE BANK AG/NEW YORK NY	3.3	400,000	399,766	380,262
KREDITANSTALT FUER WIEDERAUFBA	1.625	2,375,000	2,372,930	2,326,699
KREDITANSTALT FUER WIEDERAUFBA	2.375	725,000	721,864	704,653
TECHEM 6/18 COV-LITE TLB	0	710,000	824,488	830,388
TECHEM 7/18 COV-LITE ROLLOVER	0	144,000	169,157	168,417
UNITYMEDIA 6/17 COV-LITE TLB	0	215,000	214,526	215,161
UNITYMEDIA HESSEN GMBH & 144A	5	200,000	209,947	203,078
GHANA				
REPUBLIC OF GHANA GOVERNMENT B	21	4,780,000	1,193,879	1,002,545
REPUBLIC OF GHANA GOVERNMENT B	24.75	12,658,000	3,161,789	2,793,275
REPUBLIC OF GHANA GOVERNMENT B	24.5	2,500,000	549,821	550,025
REPUBLIC OF GHANA GOVERNMENT B	19	10,355,000	2,505,154	1,916,894
REPUBLIC OF GHANA GOVERNMENT B	19.75	5,400,000	1,272,523	1,050,769
REPUBLIC OF GHANA GOVERNMENT B	16.5	3,500,000	770,814	619,576
REPUBLIC OF GHANA GOVERNMENT B	18	3,397,000	705,761	654,603
GUATEMALA				
GUATEMALA GOVERNMENT BOND REGS	4.375	920,000	906,863	863,650
GUATEMALA GOVERNMENT BOND REGS	4.5	710,000	725,223	676,169
GUATEMALA GOVERNMENT BOND REGS	4.875	3,100,000	3,150,563	3,014,750
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	2.7500	1,500,000	1,499,774	1,486,290
CREDIT SUISSE GROUP FUNDING GU	3.45	2,315,000	2,314,979	2,305,720
CREDIT SUISSE GROUP FUNDING GU	3.7500	1,800,000	1,761,465	1,736,100
CREDIT SUISSE GROUP FUNDING GU	3.8000	4,500,000	4,651,834	4,445,724
CREDIT SUISSE GROUP FUNDING GU	4.875	800,000	849,885	810,908
CREDIT SUISSE GROUP FUNDING GU	4.73456	250,000	250,000	260,833
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.25	2,655,000	2,716,378	2,724,959
HONDURAS GOVERNMENT INTER REGS	6.25	2,045,000	2,156,243	2,098,886
HONDURAS GOVERNMENT INTER REGS	7.5	725,000	770,886	779,578
HONDURAS GOVERNMENT INTER REGS	8.75	1,515,000	1,610,158	1,654,835
HONG KONG				
BAO-TRANS ENTERPRISES LTD REGS	3.75	700,000	700,634	700,071
YANKE REAL ESTATE HONG KO REGS	3.95	1,100,000	1,102,297	1,097,697
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	1.25	3,184,100,000	22,654	-491,211
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.35	-3,184,100,000	0	0
INDIA				
HDFC BANK LTD REGS	0.109541	600,000,000	9,140,022	7,789,447
INDIAN RENEWABLE ENERGY D REGS	0.096355	160,000,000	2,437,682	2,047,179
NATIONAL HIGHWAYS AUTHORI REGS	0.098722	710,000,000	11,041,252	9,206,170
STATE BANK OF INDIA/LONDO REGS	3.25	2,500,000	2,511,632	2,418,495
YES BANK IFSC BANKING UNI REGS	3.75	3,675,000	3,663,910	3,398,508
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	4.75	2,730,000	2,722,331	2,767,385
INDONESIA GOVERNMENT INTE REGS	3.375	500,000	489,892	485,941
INDONESIA GOVERNMENT INTE REGS	3.75	2,700,000	3,685,975	3,377,974
INDONESIA GOVERNMENT INTE REGS	4.125	530,000	528,627	521,292
INDONESIA GOVERNMENT INTE REGS	4.875	1,965,000	2,010,702	2,023,618
INDONESIA GOVERNMENT INTERNATI	2.95	530,000	528,945	506,230
INDONESIA GOVERNMENT INTERNATI	4.35	200,000	198,363	183,168
INDONESIA TREASURY BOND	6.125	86,900,000,000	5,970,488	5,055,996
INDONESIA TREASURY BOND	6.625	28,443,000,000	1,745,139	1,632,914
INDONESIA TREASURY BOND	8.375	220,976,000,000	17,307,609	14,663,027
IRAQ				
IRAQ INTERNATIONAL BOND 144A	6.752	1,620,000	1,621,475	1,617,602
IRAQ INTERNATIONAL BOND REGS	5.8	2,605,000	2,002,417	2,465,711
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.3	350,000	349,207	337,212
AERCAP IRELAND CAPITAL DAC / A	3.65	1,386,000	1,343,171	1,271,041
AERCAP IRELAND CAPITAL DAC / A	3.95	3,300,000	3,296,126	3,290,851
AERCAP IRELAND CAPITAL DAC / A	4.125	4,700,000	4,688,907	4,665,395
AERCAP IRELAND CAPITAL DAC / A	4.45	367,000	364,042	363,134

	Coupon	Units	Cost	Market Value
AERCAP IRELAND CAPITAL DAC / A	4.625	1,250,000	1,250,007	1,273,841
BANK OF IRELAND GROUP PLC 144A	4.5	4,650,000	4,643,381	4,642,132
BANK OF IRELAND MORTGAGE REGS	1.75	1,655,000	2,289,951	1,940,413
ENDO DAC / ENDO FINANCE L 144A	6	280,000	280,310	241,360
FLY LEASING 8/12 TLB	0	293,359	293,359	293,482
GE CAPITAL INTERNATIONAL FUNDI	2.342	1,784,000	1,761,020	1,743,175
GE CAPITAL INTERNATIONAL FUNDI	3.373	785,000	762,934	747,297
GE CAPITAL INTERNATIONAL FUNDI	4.418	1,163,000	973,423	1,094,563
IRELAND GOVERNMENT BOND REGS	0.8	1,780,000	1,981,285	2,130,941
IRELAND GOVERNMENT BOND REGS	0.9	660,000	811,499	760,394
IRELAND GOVERNMENT BOND REGS	1.7	350,000	379,089	411,444
IRELAND GOVERNMENT BOND REGS	3.4	200,000	276,384	271,360
NOVATEK OAO VIA NOVATEK F 144A	6.604	200,000	200,312	208,500
SHIRE ACQUISITIONS INVESTMENTS	1.9	2,900,000	2,899,218	2,868,994
SHIRE ACQUISITIONS INVESTMENTS	2.4	6,995,000	6,974,872	6,756,387
VIMPEL COMMUNICATIONS VIA 144A	7.748	150,000	154,099	159,889
VNESHECONOMBANK VIA VEB F 144A	6.902	385,000	385,020	386,733
WILLIS TOWERS WATSON PLC	5.75	724,000	745,871	758,948
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	2	2,504,000	702,250	695,793
ISRAEL GOVERNMENT BOND - FIXED	4.25	3,500,000	988,892	1,111,738
ITALY				
FCA BANK SPA/IRELAND REGS	1.375	655,000	701,288	771,508
INTESA SANPAOLO SPA	3.875	600,000	600,305	600,527
INTESA SANPAOLO SPA 144A	7.7	200,000	190,543	192,752
INTESA SANPAOLO SPA 144A	3.125	400,000	399,519	371,683
INTESA SANPAOLO SPA 144A	5.017	1,000,000	983,453	902,386
INTESA SANPAOLO SPA 144A	5.71	1,800,000	1,800,000	1,637,439
INTESA SANPAOLO SPA 144A	6.5	375,000	407,605	388,147
ITALY BUONI POLIENNALI DE 144A	1.65	440,000	502,717	427,672
ITALY BUONI POLIENNALI DE 144A	2.45	1,280,000	1,601,703	1,341,897
ITALY BUONI POLIENNALI DE 144A	3.45	880,000	1,150,992	979,019
ITALY BUONI POLIENNALI DE 144A	3.5	5,925,000	7,639,534	7,048,209
ITALY BUONI POLIENNALI DE 144A	4.75	1,805,000	2,621,874	2,464,034
ITALY BUONI POLIENNALI DE REGS	2.5	925,000	1,084,572	1,049,655
ITALY BUONI POLIENNALI DE REGS	5	930,000	1,483,309	1,291,344
ITALY BUONI POLIENNALI DE REGS	2.1	3,075,380	3,575,456	3,730,746
ITALY BUONI POLIENNALI DEL TES	0.35	3,575,000	4,407,543	4,103,738
ITALY BUONI POLIENNALI DEL TES	0.95	3,070,000	3,811,442	3,372,538
ITALY BUONI POLIENNALI DEL TES	2.05	1,200,000	1,350,990	1,295,704
ITALY BUONI POLIENNALI DEL TES	3.75	3,655,000	5,105,614	4,497,928
ITALY BUONI POLIENNALI DEL TES	4	2,090,000	2,748,375	2,551,786
ITALY BUONI POLIENNALI DEL TES	0.05	2,775,000	3,124,044	3,100,850
TELECOM ITALIA SPA/MILANO 144A	5.303	1,735,000	1,734,847	1,689,456
UNICREDIT SPA 144A	3.75	325,000	330,932	311,713
UNICREDIT SPA 144A	5.861	210,000	189,665	187,231
WIND TRE SPA 144A	2.625	1,000,000	1,176,151	1,094,728
JAPAN				
CCP_IRS_R JP0006M P 1.00%	1	-1,268,800,000	0	0
CCP_IRS_R JP0006M P 1.00%	0.013	1,268,800,000	21,689	-435,462
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.01	155,000,000	0	-130,745
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.01883	160,000,000	0	-371
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.01567	60,000,000	0	-76,251
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.02233	1,400,000,000	1,312	-42,428
CCP_IRS_R JPY-LIBOR-BBA 6M CM	1.25	-155,000,000	-128,048	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	1.5	-60,000,000	-185,435	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.45	-1,330,000,000	-37,555	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.415	-160,000,000	0	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.3	-70,000,000	-19	0
JAPAN BANK FOR INTERNATIONAL C	2.375	440,000	438,444	425,716
JAPAN BANK FOR INTERNATIONAL C	2.875	400,000	396,830	382,586
MITSUBISHI UFJ FINANCIAL GROUP	2.95	1,093,000	1,104,334	1,078,013
MITSUBISHI UFJ FINANCIAL GROUP	2.998	240,000	240,000	234,842
MITSUBISHI UFJ FINANCIAL GROUP	3.455	1,000,000	1,000,000	987,023
MITSUBISHI UFJ FINANCIAL GROUP	3.535	205,000	205,000	205,160
MITSUBISHI UFJ FINANCIAL GROUP	4.20075	453,000	453,000	467,764
MITSUBISHI UFJ FINANCIAL GROUP	3.39425	1,700,000	1,700,000	1,727,123
MITSUBISHI UFJ FINANCIAL GROUP	3.27988	2,000,000	2,000,000	2,011,690
MITSUBISHI UFJ TRUST & BA 144A	2.65	1,000,000	1,012,281	983,985
MIZUHO FINANCIAL GROUP IN 144A	2.632	2,200,000	2,200,000	2,146,050
MIZUHO FINANCIAL GROUP INC	2.953	295,000	295,000	287,360
MUFG BANK LTD 144A	2.75	3,700,000	3,698,886	3,652,458
MUFG BANK LTD 144A	3.75	300,000	312,766	298,395
NIPPON LIFE INSURANCE CO 144A	5	700,000	700,000	713,944
ORIX CORP	2.9	205,000	204,765	198,246
SUMITOMO MITSUI BANKING CORP	2.65	2,200,000	2,199,885	2,174,620
SUMITOMO MITSUI BANKING CORP	2.514	3,400,000	3,400,000	3,373,016
SUMITOMO MITSUI FINANCIAL GROU	2.934	700,000	700,000	690,532
SUMITOMO MITSUI FINANCIAL GROU	2.058	1,300,000	1,291,549	1,249,844
SUMITOMO MITSUI FINANCIAL GROU	2.846	400,000	400,000	390,200
SUMITOMO MITSUI FINANCIAL GROU	2.778	1,200,000	1,200,000	1,153,733
SUMITOMO MITSUI FINANCIAL GROU	3.20519	200,000	200,000	200,875
SUMITOMO MITSUI FINANCIAL GROU	3.748	800,000	800,000	797,792
SUMITOMO MITSUI FINANCIAL GROU	4.00706	1,000,000	1,000,000	1,029,265
SUMITOMO MITSUI TRUST BAN 144A	2.83275	400,000	400,000	400,574

	Coupon	Units	Cost	Market Value
JERSEY C I				
APTIV PLC	3.15	1,300,000	1,298,758	1,288,222
PETROFAC LTD 144A	3.4	2,015,000	2,014,434	2,014,954
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	5.75	1,615,000	1,608,334	1,528,759
JORDAN GOVERNMENT INTERNA 144A	6.125	500,000	503,832	490,320
KAZAKHSTAN				
HALYK SAVINGS BANK OF KAZ 144A	7.25	205,000	204,156	217,751
KAZAKHSTAN GOVERNMENT INT 144A	5.125	950,000	945,652	1,021,725
KAZAKHSTAN GOVERNMENT INT 144A	6.5	950,000	941,621	1,169,260
KAZAKHSTAN GOVERNMENT INT REGS	3.875	675,000	699,469	683,926
KAZAKHSTAN GOVERNMENT INT REGS	4.875	650,000	686,788	663,754
KAZAKHSTAN GOVERNMENT INT REGS	6.5	1,000,000	1,244,854	1,230,800
KENYA				
KENYA GOVERNMENT INTERNAT 144A	6.875	2,650,000	2,722,509	2,656,625
KENYA GOVERNMENT INTERNAT 144A	8.25	220,000	220,000	212,318
KENYA GOVERNMENT INTERNAT REGS	6.875	4,350,000	4,457,843	4,360,875
KENYA INFRASTRUCTURE BOND	11	85,700,000	808,504	830,813
KENYA INFRASTRUCTURE BOND	12.5	150,050,000	1,505,848	1,551,622
KUWAIT				
KUWAIT INTERNATIONAL GOVE 144A	3.5	4,000,000	3,966,137	3,920,000
LIBERIA				
ROYAL CARIBBEAN CRUISES LTD	2.65	250,000	249,958	245,828
ROYAL CARIBBEAN CRUISES LTD	3.7	910,000	901,342	843,943
LUXEMBOURG				
ALLERGAN FUNDING SCS	2.45	850,000	850,242	847,191
ALLERGAN FUNDING SCS	3	725,000	728,806	724,101
ALLERGAN FUNDING SCS	3.45	5,632,000	5,656,784	5,594,252
ALLERGAN FUNDING SCS	3.85	263,000	261,218	260,132
ALLERGAN FUNDING SCS	4.55	2,000,000	1,939,349	1,945,418
ALTICE FINANCING SA 144A	7.5	260,000	260,093	253,500
ALTICE LUXEMBOURG SA 144A	7.75	675,000	682,473	655,594
ARCELORMITTAL	6.125	1,580,000	1,590,122	1,716,635
ARD FINANCE SA	7.125	560,000	555,698	564,200
CORESTATE CAPITAL HOLDING REGS	3.5	300,000	353,391	341,471
CSN RESOURCES SA 144A	7.625	3,085,000	2,911,736	2,856,679
DANA FINANCING LUXEMBOURG 144A	5.75	2,750,000	2,773,266	2,701,050
EMERALD BAY SA 144A	0	1,370,000	1,487,338	1,495,780
ENDO PHARMACEUTICALS 4/17	0	757,350	754,323	761,924
GAZPROM NEFT OAO VIA GPN REGS	4.375	1,200,000	1,092,376	1,171,800
GAZPROM OAO VIA GAZ CAPIT 144A	9.25	1,500,000	1,539,520	1,539,360
GAZPROM OAO VIA GAZ CAPIT REGS	6.51	300,000	308,785	315,862
GAZPROM OAO VIA GAZ CAPIT REGS	9.25	1,200,000	1,206,927	1,231,488
INTELSAT JACKSON HOLDINGS 144A	8	2,200,000	2,282,755	2,315,500
MEDTRONIC GLOBAL HOLDINGS SCA	3.35	2,000,000	2,001,913	1,952,656
MILLICOM INTERNATIONAL CE 144A	5.125	400,000	399,973	368,000
NUMERICABLE / YPSO / ALTICE	0	322,563	321,843	314,902
ORTHO-CLINICAL 5/18 TLB	0	209,157	208,276	209,837
PROLOGIS INTERNATIONAL FU 144A	4.875	5,300,000	5,291,354	5,376,799
QOG CONSTELLATION SA 144A	9.5	200,783	172,657	96,378
SKILLSOFT 4/14 COV-LITE TL	0	200,000	194,288	189,584
TELECOM ITALIA CAPITAL SA	7.2	160,000	171,450	166,000
TYCO ELECTRONICS GROUP SA	3.125	721,000	686,548	670,497
TYCO ELECTRONICS GROUP SA	3.7	315,000	314,416	307,632
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.418	3,315,000	909,836	791,494
MALAYSIA GOVERNMENT BOND	3.659	1,779,000	420,790	431,829
MALAYSIA GOVERNMENT BOND	3.795	7,500,000	1,764,357	1,815,243
MALAYSIA GOVERNMENT BOND	3.8	9,500,000	2,436,068	2,293,385
MALAYSIA GOVERNMENT BOND	3.9	10,000,000	2,228,195	2,376,281
MALAYSIA GOVERNMENT BOND	3.955	3,880,000	1,036,432	934,520
MALAYSIA GOVERNMENT BOND	4.181	7,700,000	2,084,098	1,882,516
MALAYSIA GOVERNMENT BOND	5.734	4,385,000	1,360,969	1,080,625
MALAYSIA GOVERNMENT BOND	4.048	1,625,000	416,909	397,271
MALAYSIA GOVERNMENT BOND	4.254	9,400,000	2,283,208	2,155,081
MALAYSIA GOVERNMENT BOND	4.127	2,075,000	474,205	480,122
MALAYSIA GOVERNMENT BOND	3.492	4,600,000	1,098,047	1,111,924
MALAYSIA GOVERNMENT INVESTMENT	3.99	3,800,000	866,802	911,581
MALAYSIA GOVERNMENT INVESTMENT	4.444	2,000,000	567,301	496,435
MALAYSIA GOVERNMENT INVESTMENT	4.786	13,225,000	3,428,554	3,206,691
MEXICO				
AMERICA MOVIL SAB DE CV	3.1250	750,000	751,832	734,393
AMERICA MOVIL SAB DE CV	5.0000	710,000	715,686	727,182
AXTEL SAB DE CV 144A	6.375	3,755,000	3,635,506	3,704,157
BBVA BANCOMER SA/TEXAS 144A	5.125	400,000	398,095	363,500
BBVA BANCOMER SA/TEXAS 144A	6.5	700,000	711,938	731,150
CCP_IRS_P_TIE28D_100BPS_R_6.08	6.08	19,600,000	0	-119,193
CCP_IRS_P_TIE28D_43BPS_R5.630%	5.63	500,000	203	-1,639
CCP_IRS_P_TIE28D_43BPS_R5.630%	7.6004	-500,000	0	0
CCP_IRS_P_TIE28D_R_6.08%	4.595	-19,600,000	-110,944	0
CCP_IRS_P_MXN-TIIE-BANXICO_28	7.74	15,000,000	20,260	-19,121
CCP_IRS_P_MXN-TIIE-BANXICO_28	5.925	2,400,000	0	-10,412
CCP_IRS_P_MXN-TIIE-BANXICO_28	5.935	2,500,000	0	-10,791
CCP_IRS_P_MXN-TIIE-BANXICO_28	7.38	1,800,000	0	-4,238
CCP_IRS_P_MXN-TIIE-BANXICO_28	7.73	1,800,000	2,460	-2,360

	Coupon	Units	Cost	Market Value
CCP_IRS_P MXN-TIIE-BANXICO 28	7.71	70,900,000	1,537	-53,606
CCP_IRS_P MXN-TIIE-BANXICO 28	7.67	138,200,000	0	-120,411
CCP_IRS_P MXN-TIIE-BANXICO 28	7.61	91,100,000	574	-95,134
CCP_IRS_P MXN-TIIE-BANXICO 28	0.01	-163,800,000	-2,013	0
CCP_IRS_P MXN-TIIE-BANXICO 28	6.6075	-15,000,000	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	8.1154	-138,200,000	-15,158	0
CCP_IRS_P MXN-TIIE-BANXICO 28	8.1041	-4,900,000	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	8.104	-1,800,000	0	0
COMETA ENERGIA SA DE CV 144A	6.375	2,960,000	2,886,999	2,907,460
COMISION FEDERAL DE ELECTRICIDAD	7.35	32,790,000	2,056,928	1,583,338
GRUPO BIMBO SAB DE CV 144A	4.875	595,000	585,057	565,778
GRUPO TELEVISION SAB	7.25	2,000,000	167,145	76,151
MEXICAN BONOS	5.75	55,200,000	2,619,642	2,603,655
MEXICAN BONOS	6.5	207,300,000	10,987,399	10,723,424
MEXICAN BONOS	7.5	129,259,400	6,869,482	6,726,182
MEXICAN BONOS	7.75	6,100,000	305,543	313,947
MEXICAN BONOS	8	29,397,300	1,728,132	1,584,172
MEXICAN BONOS	10	147,410,100	11,266,769	8,901,609
MEXICAN UDIBONOS	4	24,428,000	1,205,747	1,345,828
MEXICO GENERADORA DE ENER 144A	5.5	901,704	902,661	898,323
MEXICO GOVERNMENT INTERNATIONA	3.6000	1,030,000	1,012,388	1,000,130
MEXICO GOVERNMENT INTERNATIONA	3.6250	200,000	206,645	200,364
MEXICO GOVERNMENT INTERNATIONA	3.75	410,000	387,866	390,525
MEXICO GOVERNMENT INTERNATIONA	4.1250	1,775,000	1,779,489	1,759,114
MEXICO GOVERNMENT INTERNATIONA	4.15	3,786,000	3,775,305	3,725,424
MEXICO GOVERNMENT INTERNATIONA	4.35	200,000	199,484	181,302
MEXICO GOVERNMENT INTERNATIONA	4.6000	850,000	872,502	794,875
MEXICO GOVERNMENT INTERNATIONA	4.7500	1,595,000	1,624,554	1,524,023
MEXICO GOVERNMENT INTERNATIONA	6.0500	422,000	489,397	468,635
MEXICO GOVERNMENT INTERNATIONA	6.7500	791,000	844,170	945,245
MINERA Y METALURGICA DEL 144A	2.875	1,500,000	1,504,256	1,495,131
PETROLEOS MEXICANOS	3.5000	3,395,000	3,153,135	3,218,460
PETROLEOS MEXICANOS	4.625	800,000	821,252	792,800
PETROLEOS MEXICANOS	4.8750	2,172,000	2,160,047	2,163,312
PETROLEOS MEXICANOS	5.375	1,225,000	1,220,278	1,261,750
PETROLEOS MEXICANOS	5.5000	1,685,000	1,730,090	1,738,768
PETROLEOS MEXICANOS	5.6250	1,586,000	1,454,348	1,346,355
PETROLEOS MEXICANOS	6.3750	3,458,000	3,471,838	3,573,681
PETROLEOS MEXICANOS	6.5000	3,000,000	3,085,005	3,064,500
PETROLEOS MEXICANOS	6.75	270,000	275,398	257,631
PETROLEOS MEXICANOS	6.875	1,640,000	1,709,637	1,730,036
PETROLEOS MEXICANOS	7.4700	73,000,000	3,724,727	3,318,315
PETROLEOS MEXICANOS 144A	5.35	1,400,000	1,400,000	1,319,500
PETROLEOS MEXICANOS 144A	6.35	4,373,000	4,254,248	4,005,668
PETROLEOS MEXICANOS 144A	0.355044	48,250,000	2,596,478	2,255,817
RED DE CARRETERAS DE OCCI 144A	9	7,860,000	637,487	401,691
UNIFIN FINANCIERA SAB DE 144A	7.25	3,600,000	3,611,887	3,555,036
MOROCCO				
MOROCCO GOVERNMENT INTERN REGS	4.25	2,150,000	2,138,406	2,151,613
MOROCCO GOVERNMENT INTERN REGS	5.5	1,350,000	1,242,398	1,417,014
NETHERLANDS				
ABN AMRO BANK NV 144A	2.45	200,000	201,060	196,978
ABN AMRO BANK NV REGS	2.875	875,000	1,019,118	1,060,592
ABN AMRO BANK NV REGS	4.4	1,800,000	1,861,397	1,767,348
AKZONOBEL SPECIALTY CHEMICALS	0	215,000	215,927	215,821
ALCOA NEDERLAND HOLDING B 144A	6.125	200,000	207,927	205,500
BRASKEM NETHERLANDS FINAN 144A	3.5	3,590,000	3,561,873	3,419,116
CONSTELLUM NV 144A	5.75	2,000,000	2,040,677	1,987,500
CONSTELLUM NV 144A	6.625	280,000	287,975	283,500
COOPERATIEVE RABOBANK UA	3.95	250,000	260,711	248,579
COOPERATIEVE RABOBANK UA	4.5	250,000	263,293	256,102
COOPERATIEVE RABOBANK UA	4.625	500,000	514,101	507,622
COOPERATIEVE RABOBANK UA	5.25	250,000	248,932	262,586
COOPERATIEVE RABOBANK UA REGS	5.5	3,300,000	4,268,558	4,034,563
COOPERATIEVE RABOBANK UA REGS	6.625	1,200,000	1,618,537	1,546,324
COOPERATIEVE RABOBANK UA REGS	4.625	2,069,000	2,798,947	2,945,143
DIAMOND BC BV 144A	5.625	145,000	169,699	157,464
DIVERSEY 9/17 (USD) COV-LT TL	0	343,275	342,581	336,410
DSM SINOCHEM PHARMACEUTICALS	0	100,000	117,515	117,094
EAGLE INTERMEDIATE GLOBAL 144A	7.5	150,000	149,999	147,000
EMF-NL PRIME 2008 APRX A2 REGS	0.482	1,274,735	1,248,822	1,410,140
ENEL FINANCE INTERNATIONA 144A	3.5	2,300,000	2,173,234	2,024,543
ENEL FINANCE INTERNATIONA 144A	4.25	350,000	349,736	345,732
ENERGIZER GAMMA ACQUISITI 144A	4.625	105,000	121,864	126,531
EUROSAIL-NL 2007-2 NL2X A REGS	1.182	775,570	888,225	908,364
GREENKO DUTCH BV 144A	5.25	200,000	200,000	184,000
ING GROEP NV	3.15	1,760,000	1,761,150	1,716,740
ING GROEP NV	4.1	790,000	789,826	790,589
ING GROEP NV REGS	1.125	800,000	955,709	908,723
INNOGY FINANCE BV REGS	3	800,000	984,198	1,031,786
LYB INTERNATIONAL FINANCE II B	3.5	1,500,000	1,510,545	1,403,713
MONDELEZ INTERNATIONAL HO 144A	1.625	350,000	348,838	345,023
MYLAN NV	3.15	700,000	711,409	689,546
NETHERLANDS GOVERNMENT BO 144A	0	2,335,000	2,731,572	2,705,241
NETHERLANDS GOVERNMENT BO 144A	0.25	1,828,000	1,946,531	2,136,277

	Coupon	Units	Cost	Market Value
NETHERLANDS GOVERNMENT BO 144A	0.75	705,000	832,164	831,714
NETHERLANDS GOVERNMENT BO 144A	3.75	855,000	1,448,727	1,561,122
NETHERLANDS GOVERNMENT BO 144A	4	470,000	700,444	830,760
NN GROUP NV REGS	4.625	500,000	586,632	633,444
NXP BV / NXP FUNDING LLC 144A	3.875	1,400,000	1,400,021	1,386,000
NXP BV / NXP FUNDING LLC 144A	4.625	1,700,000	1,739,167	1,714,875
PETROBRAS GLOBAL FINANCE BV	4.375	2,375,000	2,199,553	2,255,775
PETROBRAS GLOBAL FINANCE BV	5.875	200,000	216,716	258,432
PETROBRAS GLOBAL FINANCE BV	5.999	7,814,000	7,797,355	7,208,415
PETROBRAS GLOBAL FINANCE BV	6.125	2,871,000	2,871,129	2,963,877
PETROBRAS GLOBAL FINANCE BV	6.25	205,000	202,617	205,410
PETROBRAS GLOBAL FINANCE BV	6.85	1,810,000	1,168,890	1,547,550
PETROBRAS GLOBAL FINANCE BV	7.375	3,020,000	3,302,681	3,058,203
PETROBRAS GLOBAL FINANCE BV	8.75	1,958,000	2,130,380	2,144,010
PETROBRAS GLOBAL FINANCE BV	5.299	1,700,000	1,698,078	1,587,800
SENSATA TECHNOLOGIES BV 144A	5	65,000	65,659	64,838
SENSATA TECHNOLOGIES BV 144A	5.625	100,000	101,065	103,250
SHELL INTERNATIONAL FINANCE BV	2.1250	4,750,000	4,749,622	4,687,253
SHELL INTERNATIONAL FINANCE BV	2.375	200,000	200,605	193,606
SIEMENS FINANCIERINGSMAAT 144A	3.4	600,000	599,475	583,259
SIEMENS FINANCIERINGSMAAT 144A	4.2	1,195,000	1,190,871	1,205,153
SYNGENTA FINANCE NV 144A	3.698	275,000	275,000	274,376
SYNGENTA FINANCE NV 144A	3.933	500,000	500,181	498,594
SYNGENTA FINANCE NV 144A	5.182	2,350,000	2,318,342	2,248,285
TEVA PHARMACEUTICAL FINAN REGS	1.125	2,300,000	2,382,151	2,378,851
TEVA PHARMACEUTICAL FINAN REGS	0.375	900,000	1,074,458	1,027,327
TEVA PHARMACEUTICAL FINANCE NE	2.2	2,300,000	2,146,509	2,161,310
TEVA PHARMACEUTICAL FINANCE NE	2.8	3,400,000	3,191,623	3,027,501
TEVA PHARMACEUTICAL FINANCE NE	3.15	80,000	64,763	66,562
TEVA PHARMACEUTICAL FINANCE NE	6	300,000	300,055	304,633
TEVA PHARMACEUTICAL FINANCE NE	6.75	200,000	207,930	210,973
VONOVIA FINANCE BV 144A	5	2,900,000	2,963,391	2,947,925
VTR FINANCE BV 144A	6.875	1,515,000	1,521,284	1,541,513
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BO REGS	2.75	1,268,000	932,251	866,287
NEW ZEALAND GOVERNMENT BO REGS	5.5	23,000,000	18,098,072	17,557,838
NIGERIA				
NIGERIA GOVERNMENT BOND	12.4	465,590,000	970,166	1,052,550
NIGERIA GOVERNMENT BOND	16.39	755,800,000	2,156,314	2,158,837
NIGERIA GOVERNMENT BOND	16.2884	1,059,250,000	3,351,105	3,062,202
NIGERIA GOVERNMENT INTERN 144A	6.5	545,000	545,000	524,345
NIGERIA GOVERNMENT INTERN 144A	7.625	645,000	645,000	617,252
NIGERIA GOVERNMENT INTERN REGS	6.375	625,000	625,624	633,438
NIGERIA GOVERNMENT INTERN REGS	6.75	605,000	618,544	627,506
NORWAY				
NORWAY GOVERNMENT BOND 144A	1.75	3,625,000	453,953	440,789
NORWAY GOVERNMENT BOND 144A	2	6,245,000	763,328	782,695
PAKISTAN				
PAKISTAN GOVERNMENT INTER 144A	8.25	245,000	247,034	255,001
PAKISTAN GOVERNMENT INTER REGS	8.25	3,550,000	3,771,620	3,699,582
THIRD PAKISTAN INTERNATIO 144A	5.5	2,385,000	2,390,240	2,313,641
PANAMA				
ENA NORTE TRUST 144A	4.95	513,355	513,380	515,280
PANAMA GOVERNMENT INTERNATIONA	4.5	4,405,000	4,432,130	4,387,602
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	4.7	795,000	790,989	791,025
PARAGUAY GOVERNMENT INTER 144A	5	1,775,000	1,774,996	1,799,406
PARAGUAY GOVERNMENT INTER 144A	5.6	2,205,000	2,214,475	2,193,975
PARAGUAY GOVERNMENT INTER REGS	4.625	1,035,000	1,050,022	1,044,056
PARAGUAY GOVERNMENT INTER REGS	4.7	250,000	247,558	248,750
PARAGUAY GOVERNMENT INTER REGS	5	1,415,000	1,457,210	1,434,456
PERU				
PERU GOVERNMENT BOND 144A	6.15	16,970,000	5,346,353	5,237,280
PERUVIAN GOVERNMENT INTER 144A	2.049606	3,700,000	1,233,653	1,190,373
PERUVIAN GOVERNMENT INTER 144A	1.886232	6,600,000	2,191,723	2,104,661
PERUVIAN GOVERNMENT INTER 144A	2.435764	22,800,000	8,326,926	8,162,976
PERUVIAN GOVERNMENT INTER REGS	1.886232	5,975,000	1,940,476	1,905,356
PERUVIAN GOVERNMENT INTERNATIO	2.75	1,180,000	1,304,814	1,498,033
PERUVIAN GOVERNMENT INTERNATIO	4.125	4,650,000	5,061,267	4,794,197
PERUVIAN GOVERNMENT INTERNATIO	6.55	300,000	383,453	378,750
PERUVIAN GOVERNMENT INTERNATIO	8.75	274,000	312,583	404,835
TRANSPORTADORA DE GAS DEL 144A	4.25	600,000	600,000	588,750
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	3	760,000	760,000	707,840
POLAND				
REPUBLIC OF POLAND GOVERN REGS	1.5	1,600,000	1,769,003	1,927,161
REPUBLIC OF POLAND GOVERNMENT	1.5	14,100,000	3,759,670	3,826,482
REPUBLIC OF POLAND GOVERNMENT	2.5	18,325,000	4,667,674	4,757,610
REPUBLIC OF POLAND GOVERNMENT	3.25	7,920,000	4,881,080	4,755,357
REPUBLIC OF POLAND GOVERNMENT	5.75	42,955,000	12,320,229	13,171,655
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	2.2	1,305,000	1,672,125	1,623,678
PORTUGAL OBRIGACOES DO TE 144A	4.1	345,000	491,020	484,618
PORTUGAL OBRIGACOES DO TE 144A	4.125	680,000	959,073	939,437
QATAR				

	Coupon	Units	Cost	Market Value
QATAR GOVERNMENT INTERNAT 144A	3.875	8,515,000	8,464,170	8,574,605
QATAR GOVERNMENT INTERNAT 144A	4.5	1,375,000	1,414,375	1,414,875
QATAR GOVERNMENT INTERNAT 144A	5.25	100,000	100,228	102,586
QATAR GOVERNMENT INTERNAT 144A	5.103	800,000	801,397	832,000
QATAR GOVERNMENT INTERNAT REGS	3.25	725,000	713,080	694,188
QATAR GOVERNMENT INTERNAT REGS	3.875	900,000	906,085	907,970
QATARI DIAR FINANCE CO 144A	5	900,000	899,934	922,707
RAS LAFFAN LIQUEFIED NATU REGS	5.298	656,640	649,979	670,758
ROMANIA				
ROMANIA GOVERNMENT BOND	3.25	27,500,000	7,164,667	6,729,225
ROMANIAN GOVERNMENT INTER 144A	2.5	315,000	389,572	348,164
ROMANIAN GOVERNMENT INTER 144A	3.375	1,175,000	1,449,950	1,282,344
ROMANIAN GOVERNMENT INTER 144A	5.125	1,510,000	1,492,963	1,483,605
ROMANIAN GOVERNMENT INTER REGS	2.875	650,000	706,761	771,018
ROMANIAN GOVERNMENT INTER REGS	4.875	1,700,000	1,839,492	1,754,883
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.8	84,575,000	1,486,756	1,286,231
RUSSIAN FEDERAL BOND - OFZ	7	693,600,000	10,654,463	10,214,799
RUSSIAN FEDERAL BOND - OFZ	7.5	226,000,000	3,627,337	3,420,415
RUSSIAN FEDERAL BOND - OFZ	7.6	84,920,000	1,498,656	1,293,578
RUSSIAN FEDERAL BOND - OFZ	8.5	143,975,000	2,746,795	2,200,566
RUSSIAN FEDERAL BOND - OFZ	8.15	554,450,000	10,302,262	8,354,627
RUSSIAN FEDERAL BOND - OFZ	8.02	188,000,000	2,887,437	2,899,265
RUSSIAN FOREIGN BOND - EU 144A	4.375	1,400,000	1,371,204	1,342,180
RUSSIAN FOREIGN BOND - EU 144A	5.25	200,000	201,207	191,637
RUSSIAN FOREIGN BOND - EU REGS	4.25	1,000,000	996,704	959,100
RUSSIAN FOREIGN BOND - EU REGS	5.25	4,600,000	4,714,850	4,407,656
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.75	2,000,000	2,468,331	2,243,089
SINGAPORE				
BOC AVIATION LTD 144A	2.75	2,400,000	2,389,557	2,277,907
BOC AVIATION LTD 144A	3	700,000	694,660	692,597
FLEX LTD	5	100,000	105,360	102,695
SINGAPORE GOVERNMENT BOND	2.75	620,000	482,796	445,142
SINGAPORE GOVERNMENT BOND	3.5	575,000	442,334	453,654
TEMASEK FINANCIAL I LTD REGS	2.375	1,250,000	1,241,854	1,198,799
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.375	405,000	591,896	552,552
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.125	170,000	206,606	247,770
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	4.665	600,000	615,757	585,774
REPUBLIC OF SOUTH AFRICA GOVER	4.85	932,000	932,063	876,753
REPUBLIC OF SOUTH AFRICA GOVER	6.5	325,705,000	21,591,775	16,042,144
REPUBLIC OF SOUTH AFRICA GOVER	7.75	43,925,000	4,038,033	3,033,196
REPUBLIC OF SOUTH AFRICA GOVER	8.75	141,200,000	9,204,227	8,871,366
REPUBLIC OF SOUTH AFRICA GOVER	10.5	90,700,000	7,517,839	6,941,943
SOUTH KOREA				
KOREA HYDRO & NUCLEAR POW 144A	2.875	2,000,000	1,999,993	1,999,472
KOREA TREASURY BOND	1.5	516,270,000	439,787	436,429
KOREA TREASURY BOND	1.75	3,046,060,000	2,775,158	2,737,417
KOREA TREASURY BOND	2	1,080,890,000	944,659	975,824
KOREA TREASURY BOND	2.125	654,630,000	566,125	564,792
KOREA TREASURY BOND	2.375	5,356,500,000	4,886,441	4,836,198
KOREA TREASURY BOND	2.75	1,108,020,000	1,097,731	1,077,449
KOREA TREASURY BOND	3	1,125,440,000	1,069,563	1,054,707
KOREA TREASURY BOND	3.75	2,309,350,000	2,458,984	2,445,055
KOREA TREASURY BOND	4.25	1,831,380,000	1,708,121	1,744,951
SK TELECOM CO LTD 144A	3.75	700,000	698,609	693,204
SPAIN				
BANCO DE SABADELL SA REGS	6.5	400,000	501,568	468,365
BANCO SANTANDER SA	3.125	2,800,000	2,795,445	2,657,376
BANCO SANTANDER SA	3.5	600,000	598,619	587,249
BANCO SANTANDER SA	3.848	2,400,000	2,400,000	2,344,795
SPAIN GOVERNMENT BOND	0.35	1,355,000	1,565,861	1,560,159
SPAIN GOVERNMENT BOND	0.75	739,000	803,763	875,515
SPAIN GOVERNMENT BOND	1.15	3,325,000	4,168,877	3,955,950
SPAIN GOVERNMENT BOND	0.4	1,355,000	1,445,425	1,584,487
SPAIN GOVERNMENT BOND 144A	1.5	5,550,000	6,561,198	6,540,880
SPAIN GOVERNMENT BOND 144A	1.95	1,885,000	2,337,488	2,318,945
SPAIN GOVERNMENT BOND 144A	2.15	3,700,000	4,399,858	4,624,533
SPAIN GOVERNMENT BOND 144A	2.7	500,000	644,333	594,518
SPAIN GOVERNMENT BOND 144A	2.75	391,000	507,759	506,482
SPAIN GOVERNMENT BOND 144A	2.9	245,000	285,197	306,570
SPAIN GOVERNMENT BOND 144A	3.45	195,000	298,722	260,489
SPAIN GOVERNMENT BOND 144A	4.7	145,000	163,151	239,108
SPAIN GOVERNMENT BOND 144A	4.8	1,085,000	1,520,106	1,532,477
SPAIN GOVERNMENT BOND 144A	4.9	1,710,000	2,881,585	2,880,730
SPAIN GOVERNMENT BOND 144A	1.3	624,000	648,893	729,417
TELEFONICA EMISIONES SAU	4.103	3,000,000	3,000,000	2,883,874
TELEFONICA EMISIONES SAU	5.134	300,000	313,915	308,326
SRI LANKA				
SRI LANKA GOVERNMENT INTE 144A	6.2	1,100,000	1,115,422	1,031,084
SRI LANKA GOVERNMENT INTE REGS	5.75	450,000	441,142	441,877
SRI LANKA GOVERNMENT INTE REGS	5.875	450,000	461,812	442,139

	Coupon	Units	Cost	Market Value
SRI LANKA GOVERNMENT INTE REGS	6	2,850,000	2,866,810	2,850,667
SRI LANKA GOVERNMENT INTE REGS	6.125	1,120,000	1,141,642	1,066,946
SRI LANKA GOVERNMENT INTE REGS	6.75	2,000,000	1,899,764	1,929,852
SRI LANKA GOVERNMENT INTE REGS	6.85	1,900,000	1,953,483	1,875,528
SRI LANKA GOVERNMENT INTE REGS	6.825	4,105,000	4,193,948	4,029,653
SUPRANATIONAL GEOGRAPHIC FOCUS				
ASIAN DEVELOPMENT BANK	2.75	550,000	548,526	530,428
ASIAN DEVELOPMENT BANK	0.083846	287,500,000	4,485,318	3,627,362
EUROPEAN INVESTMENT BANK	2.375	785,000	777,537	736,319
EUROPEAN INVESTMENT BANK	0.125	3,050,000	3,207,423	3,475,167
INTERNATIONAL FINANCE CORP	2.25	500,000	498,856	492,075
SWEDEN				
SKANDINAVISKA ENSKILDA BA 144A	2.625	200,000	201,965	196,799
SKANDINAVISKA ENSKILDA BA 144A	2.90425	1,425,000	1,425,371	1,430,903
SVENSKA HANDELSBANKEN AB	1.95	250,000	249,835	243,520
SVENSKA HANDELSBANKEN AB	2.45	250,000	251,984	244,444
SWEDEN GOVERNMENT BOND	1	6,050,000	766,636	709,616
SWEDEN GOVERNMENT BOND	3.5	12,185,000	1,647,442	1,552,948
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5	3,950,000	4,210,810	4,217,020
CREDIT SUISSE AG REGS	6.5	950,000	1,013,922	1,014,220
CREDIT SUISSE AG/NEW YORK NY	3	1,775,000	1,778,046	1,750,096
CREDIT SUISSE AG/NEW YORK NY	3.625	2,900,000	2,889,575	2,858,182
CREDIT SUISSE AG/NEW YORK NY	4.375	500,000	520,154	509,024
CREDIT SUISSE GROUP AG 144A	3.574	400,000	395,272	391,999
CREDIT SUISSE GROUP AG 144A	4.282	250,000	250,354	243,146
CREDIT SUISSE GROUP AG 144A	2.997	7,840,000	7,808,029	7,480,857
CREDIT SUISSE GROUP AG 144A	4.207	2,900,000	2,900,000	2,890,070
SWISS CONFEDERATION GOVER REGS	1.5	710,000	869,098	869,765
SWISS CONFEDERATION GOVER REGS	2	2,250,000	2,473,877	2,513,053
SWISS CONFEDERATION GOVER REGS	3.25	420,000	565,895	554,238
UBS AG REGS	5.125	4,000,000	4,017,259	4,040,000
UBS AG/LONDON 144A	2.2	3,400,000	3,398,721	3,338,623
UBS AG/LONDON 144A	2.63138	400,000	400,000	400,554
UBS AG/LONDON 144A	2.80075	10,850,000	10,854,043	10,867,089
UBS AG/STAMFORD CT	2.35	250,000	251,286	247,005
UBS AG/STAMFORD CT	2.375	3,100,000	3,099,072	3,087,285
UBS AG/STAMFORD CT	7.625	2,950,000	3,129,827	3,286,300
UBS GROUP FUNDING SWITZER 144A	2.95	1,410,000	1,409,001	1,396,605
UBS GROUP FUNDING SWITZER 144A	4.125	650,000	662,132	645,961
UBS GROUP FUNDING SWITZER 144A	3.491	1,440,000	1,439,941	1,410,998
UBS GROUP FUNDING SWITZER 144A	2.859	250,000	250,000	240,080
UBS GROUP FUNDING SWITZER 144A	3.53025	2,600,000	2,601,294	2,638,424
UBS GROUP FUNDING SWITZER 144A	3.26375	3,200,000	3,200,000	3,212,657
UBS GROUP FUNDING SWITZER REGS	1.5	910,000	970,469	1,074,268
THAILAND				
BANGKOK BANK PCL/HONG KON 144A	4.05	700,000	698,984	699,535
BANK OF THAILAND BOND	1.49	56,018,000	1,736,391	1,727,781
BANK OF THAILAND BOND	1.34	69,700,000	2,188,658	2,138,171
THAILAND GOVERNMENT BOND	2.125	219,250,000	6,469,550	6,511,677
THAILAND GOVERNMENT BOND	3.4	102,560,000	3,336,322	3,229,356
THAILAND GOVERNMENT BOND	3.65	56,345,000	1,784,594	1,823,536
THAILAND GOVERNMENT BOND	3.85	78,499,000	2,476,100	2,627,678
THAILAND GOVERNMENT BOND	3.875	73,345,000	2,283,143	2,302,217
THAILAND GOVERNMENT BOND	4.675	25,575,000	944,404	955,451
THAILAND GOVERNMENT BOND	4.875	25,675,000	861,383	931,259
THAILAND GOVERNMENT BOND	3.775	61,940,000	2,070,641	2,044,918
TURKEY				
EXPORT CREDIT BANK OF TUR 144A	5.375	1,895,000	1,890,874	1,780,622
TURKEY GOVERNMENT BOND	7.1	11,750,000	4,415,605	1,210,735
TURKEY GOVERNMENT BOND	8.8	1,400,000	644,433	151,482
TURKEY GOVERNMENT BOND	9	6,543,000	2,017,578	791,503
TURKEY GOVERNMENT BOND	9.5	1,575,000	791,761	187,984
TURKEY GOVERNMENT BOND	10.5	2,025,000	718,690	288,043
TURKEY GOVERNMENT BOND	11	12,625,000	3,376,456	1,553,090
TURKEY GOVERNMENT BOND	9.2	17,225,000	4,575,256	2,096,029
TURKEY GOVERNMENT BOND	2	28,306,291	8,510,271	4,193,664
TURKEY GOVERNMENT BOND	3.5	4,395,697	1,768,127	731,726
TURKEY GOVERNMENT INTERNATIONA	4.25	3,500,000	3,427,178	2,930,977
TURKEY GOVERNMENT INTERNATIONA	4.875	2,725,000	2,711,481	2,333,548
TURKEY GOVERNMENT INTERNATIONA	5.625	2,600,000	2,694,868	2,546,700
TURKEY GOVERNMENT INTERNATIONA	5.75	1,000,000	1,038,559	940,594
TURKEY GOVERNMENT INTERNATIONA	6.875	1,850,000	1,733,311	1,682,760
TURKEY GOVERNMENT INTERNATIONA	7	925,000	937,025	933,926
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.75	1,900,000	2,005,580	1,798,850
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE 144A	3.125	1,525,000	1,517,638	1,441,125
ABU DHABI GOVERNMENT INTE 144A	4.125	450,000	446,085	429,750
DOLPHIN ENERGY LTD LLC REGS	5.888	229,600	232,722	232,087
DP WORLD LTD 144A	6.85	750,000	861,116	858,435
FIRST GULF BANK PJSC REGS	3.25	2,900,000	2,907,696	2,901,114
UNITED KINGDOM				
AON PLC	2.8	1,060,000	1,059,025	1,041,085
AON PLC	4.75	975,000	996,744	975,407

	Coupon	Units	Cost	Market Value
ASTRAZENECA PLC	4	3,310,000	3,312,859	3,251,523
ASTRAZENECA PLC	4.3750	1,660,000	1,648,725	1,612,965
BARCLAYS BANK PLC	2.65	780,000	779,420	764,663
BARCLAYS BANK PLC	7.625	3,600,000	3,740,518	3,902,400
BARCLAYS BANK PLC 144A	10.179	6,990,000	8,105,562	7,963,184
BARCLAYS PLC	2.7500	200,000	201,387	198,820
BARCLAYS PLC	3.2500	1,125,000	1,135,945	1,109,836
BARCLAYS PLC	4.338	400,000	397,793	395,156
BARCLAYS PLC	4.972	1,300,000	1,300,000	1,280,071
BARCLAYS PLC	4.03925	2,400,000	2,400,000	2,439,418
BARCLAYS PLC	3.69519	3,605,000	3,605,000	3,586,137
BP CAPITAL MARKETS PLC	3.0620	925,000	925,000	913,803
BP CAPITAL MARKETS PLC	3.017	600,000	581,341	564,518
BP CAPITAL MARKETS PLC	2.52	725,000	725,000	700,448
BP CAPITAL MARKETS PLC	2.521	400,000	402,931	397,711
CCP_IRS_R GBP-LIBOR-BBA 6M LC	0	4,000,000	0	11,703
CCP_IRS_P GBP-LIBOR-BBA 6M CM	1.25	14,400,000	0	-248,724
CCP_IRS_R GBP-LIBOR-BBA 6M CM	0.01	25,700,000	395,405	844,311
CCP_IRS_P GBP-LIBOR-BBA 6M CM	0.01	-14,400,000	-267,105	0
CCP_IRS_R GBP-LIBOR-BBA 6M CM	1.5	-25,700,000	0	0
CCP_IRS_R GBP-LIBOR-BBA 6M LC	1.75	-4,000,000	-24,548	0
CINeworld 2/18 (USD) COV-LITE	0	518,700	517,508	517,865
ENSCO PLC	7.75	900,000	900,017	893,250
EURO GARAGES/EG GROUP 1/18	0	186	230	216
GLAXOSMITHKLINE CAPITAL PLC	2.66925	1,300,000	1,299,863	1,306,987
GREAT HALL MORTGAGE 2X AC REGS	2.46713	233,714	217,604	228,270
HSBC BANK PLC 144A	4.125	600,000	611,383	609,373
HSBC HOLDINGS PLC	2.65	3,000,000	2,988,481	2,913,210
HSBC HOLDINGS PLC	3.4000	1,110,000	1,115,385	1,107,838
HSBC HOLDINGS PLC	3.6000	3,200,000	3,199,184	3,168,172
HSBC HOLDINGS PLC	3.9000	2,530,000	2,541,230	2,453,513
HSBC HOLDINGS PLC	3.95	305,000	305,000	303,007
HSBC HOLDINGS PLC	4.0000	500,000	522,546	506,117
HSBC HOLDINGS PLC	4.3000	405,000	409,439	403,241
HSBC HOLDINGS PLC	4.375	200,000	199,984	196,570
HSBC HOLDINGS PLC	5.25	300,000	337,129	312,779
HSBC HOLDINGS PLC	6.5	500,000	619,186	591,361
HSBC HOLDINGS PLC	7.6250	1,000,000	975,597	1,259,418
HSBC HOLDINGS PLC	4.041	800,000	800,000	770,675
HSBC HOLDINGS PLC	3.033	4,511,000	4,511,000	4,356,859
HSBC HOLDINGS PLC	4.292	887,000	887,000	878,285
HSBC HOLDINGS PLC	3.32225	1,590,000	1,590,000	1,587,178
HSBC HOLDINGS PLC	4.583	2,390,000	2,408,650	2,390,038
HSBC HOLDINGS PLC	4.56706	2,300,000	2,300,000	2,398,976
HSBC HOLDINGS PLC	2.92225	2,815,000	2,815,000	2,820,452
HSBC HOLDINGS PLC REGS	0.875	230,000	238,694	262,487
INMARSAT FINANCE PLC 144A	6.5	1,035,000	1,050,001	1,050,525
LLOYDS BANK PLC	3.3	2,325,000	2,319,305	2,315,992
LLOYDS BANK PLC 144A	5.8	2,000,000	2,070,257	2,062,220
LLOYDS BANK PLC REGS	7.5	1,800,000	1,379,428	1,380,965
LLOYDS BANK PLC REGS	1	1,230,000	1,393,359	1,462,264
LLOYDS BANK PLC REGS	7.5	300,000	479,543	492,503
LLOYDS BANKING GROUP PLC	3.75	200,000	200,070	187,976
LLOYDS BANKING GROUP PLC	4.05	3,200,000	3,199,155	3,178,920
LLOYDS BANKING GROUP PLC	4.55	1,000,000	997,010	985,844
MARB BONDCO PLC 144A	6.875	1,822,000	1,786,806	1,694,460
MISYS 6/17 (USD) COV-LITE TLB	0	545,807	543,579	545,971
NATIONWIDE BUILDING SOCIE 144A	3.766	9,600,000	9,600,000	9,366,645
PARAGON OFFSHORE 7/17	0	847	28,606	11,069
PRUDENTIAL PLC	5.875	2,100,000	3,606,006	3,541,730
RECKITT BENCKISER TREASUR 144A	2.375	950,000	947,993	911,960
RECKITT BENCKISER TREASUR 144A	3	3,400,000	3,390,927	3,156,747
ROYAL BANK OF SCOTLAND GROUP P	3.875	3,595,000	3,570,196	3,492,043
ROYAL BANK OF SCOTLAND GROUP P	4.8	2,200,000	2,236,058	2,201,261
ROYAL BANK OF SCOTLAND GROUP P	6.125	3,450,000	3,636,105	3,607,303
ROYAL BANK OF SCOTLAND GROUP P	3.92263	1,300,000	1,300,000	1,308,303
ROYAL BANK OF SCOTLAND GROUP P	7.648	400,000	466,931	500,500
ROYAL BANK OF SCOTLAND GROUP P	3.498	1,935,000	1,935,000	1,874,973
SANTANDER UK GROUP HOLDIN 144A	4.75	1,985,000	1,896,251	1,934,813
SANTANDER UK GROUP HOLDIN REGS	7.375	300,000	385,989	410,482
SANTANDER UK GROUP HOLDINGS PL	2.875	1,732,000	1,730,664	1,685,556
SANTANDER UK GROUP HOLDINGS PL	3.125	1,400,000	1,406,211	1,380,889
SANTANDER UK GROUP HOLDINGS PL	3.823	600,000	556,287	551,053
SANTANDER UK PLC	2.125	2,000,000	1,980,474	1,945,903
SANTANDER UK PLC	2.3500	1,650,000	1,648,694	1,640,902
SANTANDER UK PLC	3.4	275,000	274,541	273,922
SANTANDER UK PLC 144A	5	500,000	517,170	504,043
TESCO PLC	6.125	100,000	148,197	146,300
TESCO PROPERTY FINANCE 3 REGS	5.744	486,002	692,524	722,345
TRINITY ACQUISITION PLC	3.5	385,000	384,722	381,780
TULLOW OIL PLC 144A	6.25	260,000	260,003	260,052
UNITED KINGDOM GILT REGS	2.5	1,770,000	2,946,357	2,830,622
UNITED KINGDOM GILT REGS	3.5	2,478,000	4,398,486	4,265,237
UNITED KINGDOM GILT REGS	3.75	540,000	1,003,016	1,034,366
UNITED KINGDOM GILT REGS	4.25	5,880,000	11,672,831	10,955,923

	Coupon	Units	Cost	Market Value
UNITED KINGDOM GILT REGS	4.5	1,345,000	2,634,800	2,629,718
UNITED KINGDOM GILT REGS	4.75	405,000	804,954	783,533
UNITED KINGDOM GILT REGS	2.75	805,000	1,224,330	1,140,250
UNITED KINGDOM GILT REGS	4.25	665,000	1,132,231	1,076,204
UNITED KINGDOM GILT REGS	4.75	2,040,000	3,702,145	3,568,247
UNITED KINGDOM GILT REGS	5	695,000	1,191,183	1,114,566
UNITED KINGDOM GILT REGS	0.75	5,547,500	7,081,537	7,092,412
UNITED KINGDOM GILT REGS	1.5	6,400,000	9,176,539	8,466,919
UNITED KINGDOM GILT REGS	1.75	4,870,000	6,277,142	6,398,989
UNITED KINGDOM GILT REGS	3.75	2,685,000	3,847,203	3,788,459
VIRGIN MEDIA 11/17 (USD)	0	395,000	394,063	395,585
VODAFONE GROUP PLC	3.75	2,895,000	2,870,655	2,862,195
VODAFONE GROUP PLC	3.42644	5,435,000	5,434,739	5,448,230
URUGUAY				
URUGUAY GOVERNMENT INTERN 144A	0.300929	42,852,000	1,522,157	1,284,109
URUGUAY GOVERNMENT INTERN 144A	0.259028	88,975,000	3,085,979	2,333,033
URUGUAY GOVERNMENT INTERN REGS	0.300929	16,656,000	538,624	496,685
URUGUAY GOVERNMENT INTERNATION	4.375	700,000	695,170	712,957
URUGUAY GOVERNMENT INTERNATION	5.1	400,000	416,678	408,000
URUGUAY GOVERNMENT INTERNATION	0.129514	20,306,329	760,678	647,364
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	6	666,000	176,452	175,624
VENEZUELA GOVERNMENT INTE REGS	7.65	111,000	30,414	29,604
VENEZUELA GOVERNMENT INTE REGS	7.75	2,220,000	611,327	580,974
VENEZUELA GOVERNMENT INTE REGS	8.25	444,000	121,003	118,415
VENEZUELA GOVERNMENT INTE REGS	9	888,000	245,308	239,494
VENEZUELA GOVERNMENT INTE REGS	9.25	223,000	59,930	58,805
VENEZUELA GOVERNMENT INTE REGS	11.75	166,000	47,310	45,600
VENEZUELA GOVERNMENT INTE REGS	11.95	278,000	79,230	76,089
VENEZUELA GOVERNMENT INTE REGS	12.75	111,000	30,692	30,159
VENEZUELA GOVERNMENT INTERNATI	9.25	444,000	124,586	120,635
ZAMBIA				
ZAMBIA GOVERNMENT BOND	11	23,260,000	2,054,231	1,134,209
ZAMBIA GOVERNMENT BOND	14	7,575,000	551,163	313,756
ZAMBIA GOVERNMENT BOND	13	550,000	46,266	21,913
ZAMBIA GOVERNMENT INTERNA 144A	8.97	1,860,000	1,817,634	1,320,600
ZAMBIA GOVERNMENT INTERNA REGS	8.5	530,000	574,455	377,712
Total of International Fixed Income Securities			1,861,821,642	1,780,068,030

Futures Contracts & Derivatives

AUSTRALIAN 10YR BOND FUT (SFE)	0	198	0	-99,466
AUSTRALIAN 3YR BOND FUT (SFE)	0	-1	0	-112
CANADA 10YR BOND FUTURE (MSE)	0	110	0	-32,619
EURO BUXL 30Y BND FUTURE (EUX)	0	-2	0	-4,228
EURO-BOBL FUTURE (EUX)	0	-280	0	118,177
EURO-BUND FUTURE (EUX)	0	-53	0	40,811
EURO-OAT FUTURE (EUX)	0	-69	0	61,896
LONG GILT FUTURE (ICF)	0	24	0	4,798
US 10YR NOTE FUTURE (CBT)	0	-812	0	280,413
US 10YR NOTE FUTURE DEC 18	0	-50	-10,079	-7,813
US 10YR ULTRA FUTURE (CBT)	0	-306	0	672,588
US 2YR NOTE FUTURE (CBT)	0	-182	0	165,843
US 5YR NOTE FUTURE (CBT)	0	65	0	-168,651
US LONG BOND FUTURE (CBT)	0	112	0	-470,688
US ULTRA BOND (CBT)	0	348	0	-1,588,506
Total Futures Contracts & Derivatives				-1,027,555

Credit Default Swaps

CCP CDX SP UL PRUDENTIAL FIN	0	-4,200,000	0	0
CCP CDX SP UL TENET HEALTHCARE	0	-800,000	0	0
CCP CDX.SP UL CDX.NA.IG.31 R1%	1	200,000	3,742	3,865
CCP_CDS.SP UL BERKSHIRE HATHA	1	3,100,000	60,217	65,729
CCP_CDS.SP UL BRK CME	1	3,500,000	71,893	74,211
CCP_CDS.SP UL CHESAPEAKE ENER	5	1,000,000	0	80,889
CCP_CDS.SP UL ENBRIDGE INC. C	1	1,400,000	0	26,620
CCP_CDS.SP UL FORD MOTOR COMP	5	2,100,000	332,376	310,352
CCP_CDS.SP UL METLIFE INC. C	1	7,800,000	113,609	153,621
CCP_CDS.SP UL MORGAN STANLEY	1	600,000	9,713	7,681
CCP_CDS.SP UL THE SHERWIN-WIL	1	3,200,000	49,295	59,840
CCP_CDS.SP UL TIME WARNER CAB	1	3,300,000	57,891	22,301
CCP_CDS.SP UL VERIZON COMMUNI	1	1,500,000	24,150	9,564
CCP_CDS.SP UL BERKSHIRE HATHA	0	-3,100,000	0	0
CCP_CDS.SP UL BRK CME	0	-3,500,000	0	0
CCP_CDS.SP UL CHESAPEAKE ENER	0	-1,000,000	-278	0
CCP_CDS.SP UL ENBRIDGE INC. C	0	-1,400,000	-9,948	0
CCP_CDS.SP UL FORD MOTOR COMP	0	-2,100,000	0	0
CCP_CDS.SP UL METLIFE INC. C	0	-7,800,000	0	0
CCP_CDS.SP UL MORGAN STANLEY	0	-600,000	0	0
CCP_CDS.SP UL THE SHERWIN-WIL	0	-3,200,000	0	0
CCP_CDS.SP UL TIME WARNER CAB	0	-3,300,000	0	0

	Coupon	Units	Cost	Market Value
CCP_CDS_ SP UL VERIZON COMMUNI	0	-1,500,000	0	0
CCP_CDX SP UL PRUDENTIAL FIN	1	4,200,000	29,234	78,918
CCP_CDX SP UL TENET HEALTHCARE	5	800,000	45,141	17,702
CCP_CDX_ SP UL CDX.EM.27_V1 CM	1	1,940,000	0	-32,693
CCP_CDX_ SP UL CDX.EM.28_V1 CM	1	2,231,000	0	-50,354
CCP_CDX_ SP UL CDX.EM.29_V1 CM	1	20,600,000	0	-700,379
CCP_CDX_ SP UL CDX.EM.27_V1 CM	0	-1,940,000	-104,518	0
CCP_CDX_ SP UL CDX.EM.28_V1 CM	0	-2,231,000	-98,800	0
CCP_CDX_ SP UL CDX.EM.29_V1 CM	0	-20,600,000	-761,314	0
CCP_CDX.SP UL CDX.NA.IG.31 R1%	0	-200,000	0	0
CDS SP UL ARGENTINE REPUBLIC	5	2,000,000	187,833	-9,124
CDS SP UL FEDERATIVE REPUBLIC	1	1,800,000	0	-102,987
CDS SP UL GAZPRU	1	150,000	0	-401
CDS SP UL KINGDOM OF SPAIN	1	5,250,000	69,379	40,521
CDS SP UL PETBRA	1	600,000	0	-867
CDS SP UL PETROLEOS MEXICANOS	1	9,000,000	0	-328,634
CDS SP UL REPUBLIC OF ITALY	1	48,400,000	139,287	185,987
CDS SP UL SPRINGLEAF FINANCE	5	100,000	0	11,316
CDS SP UL UNITED MEXICAN STAT	1	1,100,000	0	10,830
CDS_ SP UL ARGENTINE REPUBLIC	0	-2,000,000	0	0
CDS_ SP UL FEDERATIVE REPUBLIC	0	-1,800,000	-103,799	0
CDS_ SP UL GAZPRU	0	-150,000	-24,588	0
CDS_ SP UL KINGDOM OF SPAIN	0	-5,250,000	0	0
CDS_ SP UL PETBRA	0	-600,000	-31,248	0
CDS_ SP UL PETROLEOS MEXICANOS	0	-9,000,000	-506,939	0
CDS_ SP UL REPUBLIC OF ITALY	0	-48,400,000	-194,703	0
CDS_ SP UL SPRINGLEAF FINANCE	0	-100,000	-2,624	0
CDS_ SP UL UNITED MEXICAN STAT	0	-1,100,000	-30,379	0
CDX SP UL CMBX.NA.AAA.10	0.5	1,000,000	0	4,483
CDX SP UL CMBX.NA.AAA.10_1	0.5	100,000	0	448
CDX SP UL CMBX.NA.AAA.8_1	0.5	2,800,000	0	30,471
CDX SP UL CMBX.NA.AAA.9_1	0.5	900,000	0	7,306
CDX SP UL CMBX.NA.BB_6	5	1,300,000	0	-265,710
CDX SP UL CMBX.NA.BBB.9_1	3	1,800,000	0	-106,450
CDX SP UL CMBX.NA.BBB_7	3	3,250,000	0	-178,384
CDX_ SP UL CMBX.NA.AAA.10	0	-1,000,000	-29,099	0
CDX_ SP UL CMBX.NA.AAA.10_1	0	-100,000	-2,835	0
CDX_ SP UL CMBX.NA.AAA.8_1	0	-2,800,000	-140,334	0
CDX_ SP UL CMBX.NA.AAA.9_1	0	-900,000	-33,911	0
CDX_ SP UL CMBX.NA.BB_6	0	-1,300,000	-185,367	0
CDX_ SP UL CMBX.NA.BBB.9_1	0	-1,800,000	-210,109	0
CDX_ SP UL CMBX.NA.BBB_7	0	-3,250,000	-219,902	0
Total Credit Default Swaps			-1,496,937	-573,326

Convertible Securities

0.22%

JAZZ INVESTMENTS I LTD	1.5	200,000	201,925	203,138
SHIP FINANCE INTERNATIONAL LTD	4.875	90,000	89,586	89,731
WEATHERFORD INTERNATIONAL LTD	5.875	10,000	11,650	9,417
CANADIAN SOLAR INC	4.25	100,000	99,805	98,664
ASM PACIFIC TECHNOLOGY LT REGS	2	2,000,000	267,049	258,470
HERBALIFE NUTRITION LTD 144A	2.625	173,000	176,565	185,323
TEVA PHARMACEUTICAL INDUSTRIES	0	260	160,708	104,806
SCORPIO TANKERS INC 144A	2.375	130,000	124,915	125,030
TEEKAY CORP 144A	5	136,000	135,998	123,833
WRIGHT MEDICAL GROUP NV	2.25	120,000	140,550	173,342
ADVANCED MICRO DEVICES INC	2.125	55,000	94,119	213,582
AIR LEASE CORP	3.875	60,000	75,375	94,275
ALDER BIOPHARMACEUTICALS INC	2.5	30,000	29,822	32,097
ALLSCRIPTS HEALTHCARE SOLUTION	1.25	270,000	277,313	283,842
AMAG PHARMACEUTICALS INC	3.25	60,000	68,280	62,972
ANTHEM INC	2.75	50,000	165,125	188,720
ASSURANT INC	0	900	90,000	102,731
BANK OF AMERICA CORP	0.0000	60	57,602	77,655
BECTON DICKINSON AND CO	0	1,700	85,000	111,112
BOFA FINANCE LLC	0.25	145,000	145,000	135,485
BOOKING HOLDINGS INC	0.35	100,000	120,696	151,760
BOOKING HOLDINGS INC	0.9	110,000	124,252	130,509
CARDTRONICS INC	1	315,000	328,456	303,225
CARRIAGE SERVICES INC	2.75	180,000	181,185	198,684
CHART INDUSTRIES INC 144A	1	70,000	70,000	99,666
CIENA CORP	3.75	80,000	99,871	123,516
CITRIX SYSTEMS INC	0.5	170,000	207,430	261,102
COBALT INTERNATIONAL ENERGY IN	2.625	405,000	398,891	41
COBALT INTERNATIONAL ENERGY IN	3.125	190,000	183,357	19
DANAHER CORP	0	45,000	55,471	186,666
DISH NETWORK CORP	3.375	591,000	648,292	563,676
DITECH HOLDING CORP	0	365	628,691	178,850
DOMINION ENERGY INC	0	1,900	95,000	90,025
ENCORE CAPITAL GROUP INC	3	80,000	80,000	80,160
ENVESTNET INC	1.75	65,000	65,806	71,359
EXACT SCIENCES CORP	1	89,000	92,788	109,971
GREENBRIER COS INC/THE	2.875	205,000	221,716	242,421
GUIDEWIRE SOFTWARE INC	1.25	245,000	246,695	261,807

	Coupon	Units	Cost	Market Value
HERCULES CAPITAL INC	4.375	165,000	168,744	159,877
HESS CORP	0.0000	1,350	70,681	107,298
HUBSPOT INC	0.25	125,000	125,123	205,445
HURON CONSULTING GROUP INC	1.25	197,000	195,184	191,287
ILLUMINA INC	0.5	234,000	278,542	352,778
INCYTE CORP	1.25	60,000	77,826	83,727
INFINERA CORP	2.125	210,000	210,251	211,976
INTEGRATED DEVICE TECHNOLOGY I	0.875	165,000	164,366	247,961
INTERNATIONAL FLAVORS & FRAGRA	0	300	15,000	16,242
IONIS PHARMACEUTICALS INC	1	150,000	147,694	157,500
IRONWOOD PHARMACEUTICALS INC	2.25	160,000	194,558	207,700
J2 GLOBAL INC	3.25	35,000	42,149	45,338
KB HOME	1.375	105,000	102,897	106,557
LIBERTY EXPEDIA HOLDINGS 144A	1	175,000	180,992	175,770
LIBERTY MEDIA CORP-LIBERTY FOR	1	125,000	129,699	146,074
LUMENTUM HOLDINGS INC	0.25	57,000	57,723	68,231
MANDATORY EXCHANGEABLE TR 144A	0	650	63,136	120,413
MEDICINES CO/THE	2.75	78,000	76,186	70,739
MICROCHIP TECHNOLOGY INC	1.625	419,000	524,220	598,235
MICROCHIP TECHNOLOGY INC	2.25	78,000	78,333	82,262
MICRON TECHNOLOGY INC	3	140,000	245,775	216,960
NABORS INDUSTRIES INC	0.75	140,000	124,068	108,907
NEXTERA ENERGY PARTNERS L 144A	1.5	60,000	59,150	61,531
NOVELLUS SYSTEMS INC	2.625	45,000	67,113	206,155
NRG ENERGY INC 144A	2.75	130,000	130,396	136,856
NUVASIVE INC	2.25	245,000	248,436	310,078
ON SEMICONDUCTOR CORP	1.625	110,000	132,825	123,507
OSI SYSTEMS INC	1.25	125,000	125,592	119,151
PDC ENERGY INC	1.125	175,000	183,716	169,367
PRA GROUP INC	3.5	130,000	138,608	132,925
PROOFPOINT INC	0.75	79,000	90,776	79,000
RAMBUS INC 144A	1.375	80,000	80,645	71,854
REDFIN CORP	1.75	95,000	93,661	85,988
REDWOOD TRUST INC	4.75	160,000	156,948	153,108
RETROPHIN INC	2.5	24,000	24,000	24,585
REXNORD CORP	0	1,050	54,155	67,561
SEMPRA ENERGY	0	1,200	122,118	120,486
SERVICENOW INC	0	295,000	374,154	439,798
SQUARE INC	0.375	32,000	32,641	138,433
SUNEDISON INC 144A	2.375	175,000	176,215	175
SUNEDISON INC 144A	2.75	21,000	21,000	21
SUNEDISON INC 144A	3.375	105,000	105,000	105
SUNPOWER CORP	0.875	105,000	100,244	85,604
TEAM INC	5	135,000	135,561	170,100
TELADOC HEALTH INC	3	45,000	47,116	91,899
TERADYNE INC	1.25	90,000	123,638	116,906
TESARO INC	3	76,000	173,507	101,100
TESLA INC	2.375	75,000	78,105	76,508
VEECO INSTRUMENTS INC	2.7	80,000	80,569	67,746
VERINT SYSTEMS INC	1.5	214,000	214,020	220,404
VISHAY INTERTECHNOLOGY INC	2.25	37,000	36,368	45,695
WELLS FARGO & CO	0.0000	55	52,297	70,748
WESTERN DIGITAL CORP 144A	1.5	341,000	341,369	315,552
WORKDAY INC	1.5	186,000	217,339	334,916
ZILLOW GROUP INC	2	140,000	150,143	151,375
Total of Convertible Bonds			13,805,557	13,698,190

Alternatives

0.86%

LONE STAR FUND IX (US) L.P	0	53,477,495	48,694,600	53,477,495
Total of Alternatives			48,694,600	53,477,495

Cash Equivalent Securities

-0.93%

Master Notes/Money Markets

NIGERIA OMO BILL	0	291,000,000	749,298	741,399
NIGERIA T BILL	0	649,310,000	1,651,875	1,638,824
NIGERIA T-BILL	0	909,700,000	2,303,330	2,293,065
BANK OF THAILAND BILL	0	82,700,000	2,605,524	2,534,908
BARCLAYS BANK PLC REV REPO	2.34	30,200,000	30,200,000	30,200,000
BNY MELLON CASH RESERVE	0.5	1,986,798	1,986,798	1,986,798
CASH COLL WITH STATE STREET	0	340,000	340,000	340,000
CASH COLLATERAL ISDA JPM	0.01	60,000	60,000	60,000
CITIGROUP GLOBAL REV REPO	2.29	32,000,000	32,000,000	32,000,000
DOM MFA CASH COLL UBS	0.01	2,130,000	2,130,000	2,130,000
DREYFUS GOVT CAS MGMT INST 289	2.045131	12,334,299	12,334,299	12,334,299
FOB ICE CCP COLLATERAL	0.01	637,000	637,000	637,000
FUTURES CASH COLLATERAL HELD	0	169,000	169,000	169,000
GOLDMAN CAP MKT (GLM) CASH COL	2.2	320,000	320,000	320,000
ROYAL BANK OF CA CASH COLL	2.2	130,000	130,000	130,000
SWAP COLLATERAL HELD AT	0	-970,000	-970,000	-970,000
SWAP COLLATERAL WITH BANK OF	0	80,000	80,000	80,000
SWAP COLLATERAL WITH CITIBANK	0	150,000	150,000	150,000

	Coupon	Units	Cost	Market Value
SWAP COLLATERAL WITH DEUTSCHE	0	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH GOLDMAN	0	310,000	310,000	310,000
SWAP COLLATERAL WITH JP MORGAN	0	-20,000	-20,000	-20,000
SWAP COLLATERAL WITH MORGAN	0	500,000	500,000	500,000
SWAP/ISDA CITI CASH COLLATERAL	2.2	260,000	260,000	260,000
SWAP/ISDA DB CASH COLLATERAL	2.2	460,000	460,000	460,000
SWAP/ISDA MORGAN STANLEY (MYC)	2.2	270,000	270,000	270,000
SWAP/ISDA STANDARD CHARTERED C	0.01	60,000	60,000	60,000
SWAP/ISDA UBS AG CASH COLLATER	2.2	-200,000	-200,000	-200,000
TBA CASH COLL MSC	2.2	100,000	100,000	100,000
U S TREASURY BILL	0	15,000,000	14,865,731	14,865,731
UMC CASH SWEEP ACCOUNT	0	175,470,727	175,470,727	175,470,727
WELLS FARGO CASH COLLATERAL	0.01	60,000	60,000	60,000
Others (Payables, Receivables, etc.)			-335,845,522	-336,323,916
Total of Cash Equivalent Securities			-56,841,939	-57,422,166

Preferred Securities

0.20%

BANCO BILBAO VIZCAYA ARGENTARI	6.125	400,000	362,084	360,500
CREDIT SUISSE GROUP AG 144A	7.5	1,200,000	1,200,002	1,234,500
CREDIT SUISSE GROUP AG REGS	6.25	200,000	196,265	197,250
LLOYDS BANK PLC 144A	12	1,400,000	1,556,681	1,711,557
ROYAL BANK OF SCOTLAND GROUP P	4.70613	200,000	209,227	188,250
AGFC CAPITAL TRUST I 144A	4.18631	800,000	527,289	408,000
BANK OF AMERICA CORP	5.875	1,691,000	1,691,001	1,669,863
BANK OF NEW YORK MELLON CORP/T	4.5000	400,000	400,035	384,000
CITIGROUP CAPITAL XIII	0	1,900	50,429	51,015
EDUCATION MGMT CORP NEW	0	3,109	433,496	0
GENERAL ELECTRIC CO	5.0000	53,000	47,359	51,635
GENERAL MOTORS FINANCIAL CO IN	5.75	2,085,000	2,085,050	1,975,538
GMAC CAPITAL TRUST I	0	1,750	45,077	46,025
GOLDMAN SACHS GROUP INC/THE	5	3,640,000	3,640,059	3,435,081
JPMORGAN CHASE & CO	5.1500	525,000	525,000	524,344
Total of Preferred Securities			12,969,054	12,237,558

Domestic Equities

0.01%

ULTRA PETROLEUM CORP	0	42,037	765,502	47,081
ALLERGAN PLC	0	462	127,885	88,002
NH HOTEL GROUP SA	0	20,329	160,533	148,402
AFG INC COM	0	4,003	135,141	232,174
DODGE CENTER INDS INC	0	3	0	0
EDUCATION MANAGEMENT CORP	0	3,188,034	0	0
EDUCATION MGMT CORP NEW COM	0	7,986,498	1,986,963	0
EQUINIX INC	0	122	23,680	52,813
LENNAR CORP	0	1,318	57,731	61,537
MEDIDATA SOLUTIONS INC	0	455	102,744	33,356
STERICYCLE INC	0	421	57,362	24,704
TEMPLAR ENERGY COMMON STOCK	0	11,646	468,627	12,228
VISTRA ENERGY CVR PIPE	0	19,438	0	13,607
WPX ENERGY INC	0	1,736	22,899	34,928
Total of Domestic Equities			3,909,066	748,833

Total of FIXED INCOME FUND

6,356,640,837 6,205,840,019