

**FIXED INCOME FUND**

**Domestic Fixed Income Securities**

**69.81%**

**U.S. Government & Federal Agency Obligations**

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OHR	5.9390	100,000	110,910	129,341
AMERICAN MUNI PWR-OHIO INC OHR	6.2700	50,000	50,002	65,835
AMERICAN MUNI PWR-OHIO INC OHR	7.8340	100,000	110,390	152,879
AMERICAN MUNI PWR-OHIO INC OHR	8.0840	180,000	265,667	297,736
BAY AREA CA TOLL AUTH TOLL BRI	6.2630	150,000	150,015	215,894
BAY AREA CA TOLL AUTH TOLL BRI	6.9070	100,000	100,013	153,008
CALIFORNIA ST	7.3000	575,000	773,523	845,814
CALIFORNIA ST	7.3500	475,000	624,613	701,998
CALIFORNIA ST	7.5500	1,150,000	1,626,136	1,764,790
CALIFORNIA ST	7.6250	1,250,000	1,768,633	1,916,675
CALIFORNIA ST EARTHQUAKE AUTH	2.8050	1,848,000	1,847,985	1,857,277
CHICAGO IL TRANSIT AUTH SALES	6.2000	200,000	200,021	246,858
CHICAGO IL TRANSIT AUTH SALES	6.3000	145,000	155,686	155,188
CLARK CNTY NV ARPT REVENUE	6.8810	200,000	218,966	216,736
DALLAS TX AREA RAPID TRANSIT S	5.0220	100,000	100,007	120,322
DALLAS TX AREA RAPID TRANSIT S	5.9990	110,000	121,501	148,463
EAST BAY CA MUNI UTILITY DIST	5.8740	200,000	212,259	265,440
FANNIE MAE CONNECTICUT C01 1M2	4.7872	500,000	520,111	527,314
FANNIE MAE CONNECTICUT C01 2M2	5.7872	271,677	293,752	289,943
FANNIE MAE CONNECTICUT C02 2M2	4.8872	500,000	506,444	528,977
FANNIE MAE CONNECTICUT C03 1M2	6.2372	454,736	495,111	502,813
FANNIE MAE CONNECTICUT C03 2M2	7.1372	250,000	289,420	286,402
FANNIE MAE CONNECTICUT C03 2M2	6.2372	483,330	534,561	528,439
FANNIE MAE CONNECTICUT C04 1M2	6.9372	500,000	569,492	562,600
FANNIE MAE CONNECTICUT C06 1M2	5.4872	500,000	533,235	550,778
FANNIE MAE CONNECTICUT C07 2M2	5.5872	250,000	263,047	271,803
FEDERAL HOME LN BK CONS BD	0.8750	1,500,000	1,498,651	1,485,975
FEDERAL HOME LN BK CONS BD	1.2500	1,000,000	999,974	997,563
FEDERAL HOME LN BK CONS BD	1.3750	3,500,000	3,494,860	3,494,301
FEDERAL HOME LN BK CONS BD	1.8750	500,000	498,330	500,409
FEDERAL HOME LN BK CONS BD	5.2500	65,000	64,355	71,992
FEDERAL HOME LN BK CONS BD	5.3750	35,000	35,296	36,222
FEDERAL HOME LN MTG CORP	1.1250	1,150,000	1,149,809	1,144,159
FEDERAL HOME LN MTG CORP	1.3750	1,500,000	1,495,623	1,490,444
FEDERAL HOME LN MTG CORP	1.5000	3,000,000	3,001,927	2,992,095
FEDERAL HOME LN MTG CORP	3.7500	740,000	767,882	764,481
FEDERAL HOME LN MTG CORP	6.2500	225,000	302,933	316,354
FEDERAL NATL MTG ASSN	1.2500	1,750,000	1,744,988	1,718,910
FEDERAL NATL MTG ASSN	1.3750	1,500,000	1,497,868	1,481,532
FEDERAL NATL MTG ASSN	1.5000	11,750,000	11,731,763	11,691,951
FEDERAL NATL MTG ASSN	1.6000	1,465,000	1,459,597	1,454,279
FEDERAL NATL MTG ASSN	2.0000	1,000,000	998,459	1,002,541
FEDERAL NATL MTG ASSN	2.1250	250,000	248,155	244,074
FEDERAL NATL MTG ASSN	6.6250	775,000	982,148	1,096,926
FEDERAL NATL MTG ASSN	7.1250	470,000	636,772	681,874
FEDERAL NATL MTG ASSN	7.2500	400,000	602,901	590,182
FHLMC POOL #23-0118	8.2750	207,761	207,761	218,862
FHLMC POOL #84-7415	3.5370	11,226	11,165	11,823
FHLMC POOL #A5-5611	6.0000	288	295	324
FHLMC POOL #A6-0064	5.5000	9,284	9,954	10,345
FHLMC POOL #C0-0138	9.0000	0	0	0
FHLMC POOL #C0-0604	6.0000	1,117	1,218	1,267
FHLMC POOL #C0-0896	7.5000	0	0	0
FHLMC POOL #C0-1329	7.0000	0	0	0
FHLMC POOL #C0-1345	7.0000	0	0	0
FHLMC POOL #C2-6459	6.5000	2,301	2,188	2,550
FHLMC POOL #C8-0342	6.5000	843	813	935
FHLMC POOL #C8-0398	6.5000	295	279	327
FHLMC POOL #C9-1237	5.0000	112,357	118,655	122,134
FHLMC POOL #G0-4593	5.5000	17,552	18,845	19,629
FHLMC MULTICLASS MTG 2559 PB	5.5000	12	12	12
FHLMC MULTICLASS MTG 2633 PE	4.5000	3,817	3,850	3,842
FHLMC MULTICLASS MTG 2765 CT	4.0000	13,226	13,427	13,330
FHLMC MULTICLASS MTG 2864 NB	5.5000	10,733	11,745	10,849
FHLMC MULTICLASS MTG 2950 FN	1.6889	147,785	147,711	148,233
FHLMC MULTICLASS MTG 2973 EB	5.5000	6,218	6,775	6,575
FHLMC MULTICLASS MTG 2996 PB	5.5000	11,811	13,088	12,551
FHLMC MULTICLASS MTG 3033 JD	5.5000	12,777	14,361	13,474
FHLMC MULTICLASS MTG 3414 JB	4.5000	11,410	12,121	11,537
FHLMC MULTICLASS MTG 57 1A1	6.5000	37,715	39,822	44,017
FHLMC MULTICLASS MTG 61 1A1	2.2300	79,201	115,757	80,457
FLORIDA ST BRD OF ADMIN FIN CO	2.6380	425,000	431,014	428,009
FLORIDA ST HURRICANE CATASTROP	2.9950	4,845,000	4,844,978	4,944,759
FLORIDA ST HURRICANE CATASTROP	2.1070	510,000	511,728	511,290
FNMA POOL #0070643	10.0000	1	1	1
FNMA POOL #0124653	7.5000	0	0	0
FNMA POOL #0190696	7.5000	0	0	0
FNMA POOL #0254155	6.5000	41,895	47,041	46,425

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
FNMA POOL #0259429	6.5000	123,223	138,416	136,548
FNMA POOL #0259453	6.5000	422,481	474,617	468,463
FNMA POOL #0259480	6.5000	80,731	90,702	89,460
FNMA POOL #0259512	6.0000	132,681	148,302	149,240
FNMA POOL #0259576	6.0000	204,478	230,020	229,999
FNMA POOL #0289191	7.5000	0	0	0
FNMA POOL #0303364	9.0000	0	0	0
FNMA POOL #0303487	7.5000	0	0	0
FNMA POOL #0303490	7.5000	0	0	0
FNMA POOL #0313097	6.5000	1,061	1,184	1,175
FNMA POOL #0353309	7.5000	0	0	0
FNMA POOL #0375487	7.2800	372,285	372,285	372,423
FNMA POOL #0380390	7.8500	454,002	454,002	454,102
FNMA POOL #0382294	7.0500	1,272,961	1,272,961	1,273,369
FNMA POOL #0382761	6.6620	881,953	881,953	882,217
FNMA POOL #0386276	6.8000	900,351	900,352	930,292
FNMA POOL #0386766	7.1200	3,071,468	3,071,469	3,247,895
FNMA POOL #0387044	7.1200	1,914,139	1,914,140	2,058,153
FNMA POOL #0387150	6.1900	1,652,047	1,652,048	1,780,121
FNMA POOL #0387347	5.9000	3,488,987	3,488,988	3,736,382
FNMA POOL #0387366	6.1100	3,604,508	3,604,509	3,864,905
FNMA POOL #0387522	6.0100	2,291,720	2,291,721	2,462,989
FNMA POOL #0387593	6.4100	1,599,581	1,599,581	1,735,401
FNMA POOL #0387628	5.9600	900,008	900,008	972,995
FNMA POOL #0387677	6.1200	1,196,291	1,281,921	1,294,861
FNMA POOL #0387707	5.5000	755,944	808,382	816,452
FNMA POOL #0481841	7.5000	0	0	0
FNMA POOL #0492546	7.5000	0	0	0
FNMA POOL #0535497	6.5000	2,499	2,558	2,851
FNMA POOL #0549914	8.5000	0	0	0
FNMA POOL #0555384	5.5000	15	15	15
FNMA POOL #0650527	7.5000	0	0	0
FNMA POOL #0735439	6.0000	1,757	1,802	1,796
FNMA POOL #0735930	5.5000	548	556	550
FNMA POOL #0745238	6.0000	2,577	2,657	2,664
FNMA POOL #0745932	6.5000	6,771	7,409	7,754
FNMA POOL #0775852	2.1440	212,511	224,529	216,184
FNMA POOL #0795297	2.1440	27,029	28,937	27,497
FNMA POOL #0840669	3.4550	8,160	7,627	8,601
FNMA POOL #0846937	2.9130	25,980	28,310	27,165
FNMA POOL #0847996	3.4050	21,067	23,575	21,731
FNMA POOL #0865959	3.5050	48,455	45,817	50,771
FNMA POOL #0873376	6.1600	2,231,792	2,231,793	2,422,255
FNMA POOL #0873380	5.7350	535,665	535,665	579,501
FNMA POOL #0873441	6.2200	2,742,545	2,742,545	2,979,742
FNMA POOL #0873477	5.5100	3,942,269	4,224,815	4,268,771
FNMA POOL #0873828	5.6800	789,027	789,027	857,900
FNMA POOL #0873943	6.0100	3,534,750	3,534,751	3,841,096
FNMA POOL #0873976	6.4500	1,560,941	1,560,942	1,707,016
FNMA POOL #0874000	6.1300	3,180,618	3,180,619	3,460,118
FNMA POOL #0874298	5.7000	1,415,758	1,415,759	1,541,388
FNMA POOL #0874303	5.9000	1,004,472	1,004,472	1,094,697
FNMA POOL #0874305	6.1700	3,289,251	3,289,252	3,594,493
FNMA POOL #0874500	5.8300	668,906	724,291	729,035
FNMA POOL #0874598	5.8200	1,072,931	1,072,931	1,172,718
FNMA POOL #0890430	3.5000	477,185	499,038	498,334
FNMA POOL #0957026	5.7000	819,262	819,263	900,479
FNMA POOL #0957054	5.2700	775,467	883,276	890,252
FNMA POOL #0957135	5.4200	3,867,520	3,867,521	4,243,435
FNMA POOL #0957142	5.5200	504,993	563,524	561,908
FNMA POOL #0957414	6.3700	1,144,034	1,260,966	1,270,561
FNMA POOL #0AB9341	3.0000	77,726	76,932	78,410
FNMA POOL #0AE0443	6.5000	17,535	19,220	19,945
FNMA POOL #0AL1886	3.2070	573,640	594,359	592,230
FNMA POOL #0AL3544	2.3970	50,128	49,637	50,633
FNMA POOL #0AT1156	3.2680	38,882	40,034	40,028
FNMA POOL #0BD7165	4.0000	4,530,044	4,781,359	4,771,675
FNMA POOL #0MA1557	3.0000	49,588	50,573	50,872
FNMA POOL #0MA3027	4.0000	4,918,292	5,181,912	5,180,879
FNMA POOL #0MA3125	3.0000	793,852	820,158	816,199
FNMA GTD REMIC P/T 01-T5 A3	7.5000	44,445	45,847	52,986
FNMA GTD REMIC P/T 02-W11 AV1	1.5772	1,206	1,236	1,180
FNMA GTD REMIC P/T 03-24 BC	5.0000	413	416	414
FNMA GTD REMIC P/T 03-81 LC	4.5000	9,844	9,968	9,931
FNMA GTD REMIC P/T 03-W6 F	1.5844	58,214	58,467	57,884
FNMA GTD REMIC P/T 03-W8 3F2	1.5872	25,806	26,013	25,950
FNMA GTD REMIC P/T 05-110 MN	5.5000	12,147	13,307	12,369
FNMA GTD REMIC P/T 05-19 PA	5.5000	11,462	12,538	11,924
FNMA GTD REMIC P/T 05-62 JE	5.0000	23,285	26,083	24,497
FNMA GTD REMIC P/T 06-5 3A2	3.3159	29,662	29,683	31,264
FNMA GTD REMIC P/T 07-73 A1	1.2972	143,401	141,944	140,732
FNMA GTD REMIC P/T 08-51 B	4.5000	24,738	26,463	24,934
FNMA GTD REMIC P/T 09-3 PD	5.0000	24,081	26,657	25,728
FNMA GTD REMIC P/T 11-27 P	2.5000	17,989	18,521	18,167
FNMA GTD REMIC P/T 14-M6 FA	1.5189	306,210	306,322	305,982

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 15-5 CP	3.0000	194,491	199,579	199,461
FREDDIE MAC STRUCTURED DN3 M3	5.2372	489,730	531,795	522,377
FREDDIE MAC STRUCTURED DN4 M3	5.7872	468,152	513,441	507,271
FREDDIE MAC STRUCTURED DNA2 M1	2.4372	391,137	395,145	395,600
FREDDIE MAC STRUCTURED DNA2 M2	4.6872	300,000	310,113	317,207
FREDDIE MAC STRUCTURED DNA2 M3	5.8872	335,000	365,411	375,573
FREDDIE MAC STRUCTURED DNA3 M3	5.9372	500,000	571,944	574,653
FREDDIE MAC STRUCTURED DNA4 M3	5.0372	250,000	258,377	270,159
FREDDIE MAC STRUCTURED HQA1 M2	4.7872	500,000	505,718	525,025
FREDDIE MAC STRUCTURED HQA2 M3	6.3872	550,000	621,592	632,340
FREDDIE MAC STRUCTURED HQA3 M3	5.0872	250,000	269,915	271,180
FREDDIE MAC STRUCTURED HQA4 M3	5.1372	500,000	535,367	542,366
GNMA POOL #0422529	6.0000	387	401	436
GNMA POOL #0464686	6.5000	1,875	1,910	2,069
GNMA POOL #0464820	7.0000	2,360	2,414	2,580
GNMA POOL #0485393	7.0000	176	181	186
GNMA POOL #0550475	7.0000	260	268	272
GNMA POOL #0780689	6.5000	4,850	4,939	5,491
GNMA POOL #0780770	6.0000	4,325	4,754	4,921
GNMA POOL #0781336	6.0000	17,122	17,419	19,485
GNMA GTD REMIC P/T 09-118 YE	4.0000	4,674	4,903	4,778
GNMA GTD REMIC P/T 09-127 PL	4.2500	15,853	16,843	16,331
GNMA GTD REMIC P/T 09-23 A	4.0000	4,908	5,059	4,964
GNMA GTD REMIC P/T 09-78 KB	3.0000	19,511	20,344	19,831
GNMA GTD REMIC P/T 10-106 PA	3.5000	33,805	36,194	35,113
GNMA GTD REMIC P/T 10-108 GD	3.0000	12,794	13,366	13,043
GNMA GTD REMIC P/T 10-164 KE	3.5000	12,401	13,115	12,816
GNMA GTD REMIC P/T 10-44 BE	3.0000	12,979	13,357	13,088
GNMA GTD REMIC P/T 10-61 HB	3.0000	15,832	16,384	16,019
GNMA GTD REMIC P/T 10-94 PE	3.5000	5,458	5,713	5,483
GNMA GTD REMIC P/T 12-147 AK	2.5982	740,583	753,765	759,407
ILLINOIS ST	5.1000	3,840,000	3,825,271	3,887,232
ILLINOIS ST	5.8770	370,000	370,022	387,083
ILLINOIS ST	7.3500	650,000	655,582	746,096
LOS ANGELES CA CMNTY CLG DIST	6.7500	200,000	201,586	304,998
LOS ANGELES CA DEPT WTR & PWR	5.7160	100,000	100,005	129,639
LOS ANGELES CA MUNI IMPT CORPL	2.8460	550,000	561,874	559,746
LOS ANGELES CA UNIF SCH DIST	5.7500	300,000	302,506	384,117
MASSACHUSETTS ST SCH BLDG AUTH	5.7150	200,000	206,962	252,724
MASSACHUSETTS ST TRANSPRTN FUN	5.7310	50,000	50,005	64,669
MET TRANSPRTN AUTH NY DEDICATE	6.0890	360,000	411,803	471,337
MET TRANSPRTN AUTH NY DEDICATE	7.3360	245,000	309,597	372,135
MET TRANSPRTN AUTH NY REVENUE	6.8140	100,000	103,999	140,630
MUNI ELEC AUTH OF GEORGIA	6.6370	225,000	301,100	284,567
N TX TOLLWAY AUTH REVENUE	6.7180	1,325,000	1,572,554	1,965,929
NEW JERSEY ST ECON DEV AUTH LE	7.4250	970,000	1,219,463	1,210,512
NEW JERSEY ST TRANSPRTN TRUST	6.1040	195,000	206,512	205,115
NEW JERSEY ST TRANSPRTN TRUST	5.7540	940,000	1,067,575	1,057,068
NEW JERSEY ST TURNPIKE AUTH	7.1020	1,196,000	1,742,094	1,747,021
NEW YORK CITY NY MUNI WTR FIN	5.9520	225,000	252,496	306,601
NEW YORK CITY NY MUNI WTR FIN	5.7240	725,000	977,027	962,068
NEW YORK CITY NY TRANSITIONAL	5.5080	200,000	201,116	250,974
NEW YORK CITY NY TRANSITIONAL	5.5720	50,000	50,005	62,354
NEW YORK ST DORM AUTH ST PERSO	5.6280	100,000	100,188	126,037
OHIO ST WTR DEV AUTH WTR POLL	4.8790	400,000	400,026	463,264
OREGON ST DEPT OF TRANSPRTN HI	5.8340	300,000	304,129	384,834
PHILADELPHIA PA AUTH FOR INDL	3.9640	1,875,000	1,874,943	1,904,175
PORT AUTH OF NEW YORK & NEW JE	4.4580	150,000	156,000	168,033
PORT AUTH OF NEW YORK & NEW JE	5.6470	1,000,000	1,232,506	1,295,460
SAN ANTONIO TX ELEC & GAS REVE	5.8080	150,000	150,008	195,980
SAN DIEGO CNTY CA REGL TRANSPR	5.9110	200,000	200,019	271,954
SAN FRANCISCO CITY & CNTY CA P	6.0000	300,000	299,434	375,390
SANTA CLARA VLY CA TRANSPRTN A	5.8760	150,000	150,014	183,056
SOUTH CAROLINA ST PUBLIC SVC A	5.2400	375,000	389,081	388,710
SOUTH CAROLINA ST PUBLIC SVC A	6.4540	100,000	105,672	128,748
SOUTH CAROLINA ST PUBLIC SVC A	4.1220	1,850,000	1,923,717	1,907,128
TENNESSEE VALLEY AUTH BD	2.8750	500,000	499,634	512,969
TEXAS ST	4.6810	50,000	50,003	58,658
TEXAS ST TRANSPRTN COMMISSION	5.1780	100,000	100,007	118,613
U S TREASURY BD PRIN STRIP	0.0000	62,530,000	25,259,125	28,733,385
U S TREASURY BOND	2.2500	9,965,000	8,695,428	8,761,804
U S TREASURY BOND	2.5000	80,263,100	76,392,548	74,661,869
U S TREASURY BOND	2.7500	4,870,000	4,730,158	4,807,147
U S TREASURY BOND	2.8750	13,430,000	13,311,286	13,493,679
U S TREASURY BOND	3.0000	59,859,200	62,257,884	61,597,640
U S TREASURY BOND	3.1250	18,150,000	19,059,816	19,153,459
U S TREASURY BOND	3.3750	6,775,000	7,128,247	7,467,585
U S TREASURY BOND	3.5000	3,207,000	3,666,082	3,621,154
U S TREASURY BOND	3.6250	3,800,000	4,390,518	4,360,797
U S TREASURY BOND	3.7500	500,000	554,884	586,094
U S TREASURY BOND	3.8750	10,580,000	12,489,528	12,580,281
U S TREASURY BOND	4.5000	10,856,000	13,881,962	13,985,192
U S TREASURY BOND	4.7500	4,170,000	5,975,334	5,537,630
U S TREASURY BOND	5.0000	200,000	267,256	273,359
U S TREASURY BOND	5.2500	3,090,000	3,936,996	3,979,703

	Coupon	Units	Cost	Market Value
U S TREASURY BOND	5.3750	4,840,000	6,505,173	6,486,356
U S TREASURY BOND	6.0000	2,850,000	3,630,881	3,670,934
U S TREASURY BOND	6.1250	4,110,000	5,476,999	5,529,395
U S TREASURY BOND	6.2500	1,250,000	1,693,083	1,681,709
U S TREASURY BOND	6.5000	615,000	862,029	829,625
U S TREASURY BOND	6.6250	1,085,000	1,517,080	1,483,356
U S TREASURY BOND	8.0000	5,415,000	6,788,672	6,747,598
U S TREASURY BOND	8.1250	2,825,000	3,449,544	3,459,632
U S TREASURY NOTE	0.7500	25,930,000	25,842,052	25,806,583
U S TREASURY NOTE	0.8750	29,470,000	29,430,169	29,365,970
U S TREASURY NOTE	1.0000	25,515,000	25,374,897	25,294,800
U S TREASURY NOTE	1.1250	28,035,000	27,891,003	27,519,524
U S TREASURY NOTE	1.2500	37,135,000	37,085,984	36,676,028
U S TREASURY NOTE	1.3750	68,860,000	68,314,645	67,993,069
U S TREASURY NOTE	1.5000	71,432,500	70,863,328	69,706,049
U S TREASURY NOTE	1.6250	132,369,500	130,050,889	129,319,282
U S TREASURY NOTE	1.7500	69,535,000	69,673,143	69,123,558
U S TREASURY NOTE	1.8750	18,328,000	18,403,295	18,337,335
U S TREASURY NOTE	2.0000	135,616,000	134,226,767	133,907,879
U S TREASURY NOTE	2.1250	82,485,000	83,178,380	82,645,304
U S TREASURY NOTE	2.2500	88,172,300	88,294,344	87,910,761
U S TREASURY NOTE	2.3750	14,442,500	14,625,539	14,572,177
U S TREASURY NOTE	2.5000	8,250,000	8,561,205	8,438,203
U S TREASURY NOTE	2.6250	920,000	941,804	946,127
U S TREASURY NOTE	2.7500	9,415,000	9,767,812	9,778,360
U S TREASURY NOTE	3.1250	1,695,000	1,743,468	1,740,818
U S TREASURY NOTE	3.6250	2,000,000	2,130,401	2,126,719
U S TREASURY NOTE	3.7500	1,375,000	1,415,851	1,410,610
UNIV OF CALIFORNIA CA REVENUES	5.9460	100,000	107,141	129,157
UNIV OF CALIFORNIA CA REVENUES	6.2700	1,225,000	1,326,697	1,296,160
UNIV OF CALIFORNIA CA RGTS MED	6.5480	1,815,000	1,815,445	2,508,766
US TREAS-CPI INFLAT	0.7500	3,803,157	3,399,050	3,627,173
US TREAS-CPI INFLAT	1.0000	4,118,430	4,377,904	4,178,106
US TREAS-CPI INFLAT	0.1250	7,526,539	7,578,310	7,318,864
US TREAS-CPI INFLAT	0.3750	7,701,688	7,670,657	7,608,840
<b>Total of U.S. Government &amp; Federal Agency Obligations</b>			<b>1,319,362,805</b>	<b>1,322,587,425</b>

#### Domestic Corporate & Other Bonds

21ST CENTURY FOX AMERICA INC	6.1500	915,000	979,534	1,143,700
3M CO	2.8750	1,000,000	993,860	994,820
3M CO	3.6250	330,000	326,891	328,392
ABBOTT LABORATORIES	2.0000	615,000	614,414	613,688
ABBOTT LABORATORIES	2.5500	685,000	684,254	685,381
ABBOTT LABORATORIES	2.8000	420,000	424,344	425,539
ABBOTT LABORATORIES	3.2500	1,670,000	1,657,596	1,705,469
ABBOTT LABORATORIES	3.4000	800,000	796,651	824,923
ABBOTT LABORATORIES	4.7500	200,000	198,756	220,892
ABBOTT LABORATORIES	4.9000	700,000	703,550	781,852
ABBOTT LABORATORIES	5.3000	300,000	344,815	338,244
ABBVIE INC	1.8000	800,000	799,828	801,112
ABBVIE INC	2.3000	3,410,000	3,405,643	3,404,382
ABBVIE INC	3.2000	11,671,000	11,783,842	11,926,985
ABBVIE INC	4.7000	2,000,000	1,979,245	2,180,268
ABC SUPPLY 4/17 COV-LITE TLB	0.0000	805,718	805,718	808,450
ABFC 2007-WMC1 TRUST WMC1 A2B	2.2372	785,165	583,306	617,772
ACADIA HEALTHCARE CO INC	5.1250	535,000	535,532	553,939
ACADIA HEALTHCARE CO INC	5.6250	3,770,000	3,804,840	3,958,500
ACCO BRANDS CORP 144A	5.2500	2,645,000	2,658,625	2,744,188
ACE SECURITIES CORP HO HE4 A2A	1.2972	15,882	16,550	8,828
ACE SECURITIES CORP HOM HE1 M1	2.2122	185,127	176,392	181,628
ACOSTA 4/15 TLB1	0.0000	564,459	562,290	497,960
ACTAVIS INC	3.2500	680,000	689,170	697,760
ACTIVISION BLIZZARD INC	2.3000	720,000	719,306	715,939
ACTIVISION BLIZZARD INC	2.6000	2,295,000	2,287,931	2,296,057
ACTIVISION BLIZZARD INC	3.4000	75,000	71,967	75,878
ACTIVISION BLIZZARD INC	4.5000	410,000	404,111	414,150
ADJUSTABLE RATE MORTGAGE 5 2A1	3.5832	175,673	149,227	162,748
ADVANCED DISPOSAL 10/16	0.0000	325,122	325,122	327,017
ADVANTAGE SALES 7/14 TL	0.0000	386,052	385,442	362,650
AECOM	5.7500	1,525,000	1,537,598	1,596,294
AEP TEXAS INC 144A	2.4000	450,000	449,221	448,294
AEP TRANSMISSION CO LLC 144A	3.1000	710,000	715,903	715,907
AEP TRANSMISSION CO LLC 144A	3.7500	585,000	583,591	583,166
AES CORP/VA	5.1250	2,680,000	2,680,220	2,747,000
AES CORP/VA	5.5000	620,000	637,680	645,575
AES CORP/VA	6.0000	2,025,000	2,031,795	2,179,406
AETNA INC	2.8000	1,460,000	1,438,226	1,468,980
AFLAC INC	4.0000	462,000	465,886	460,969
AHERN RENTALS INC 144A	7.3750	1,500,000	1,494,358	1,372,500
AIR LEASE CORP	2.1250	2,800,000	2,792,931	2,795,581
AIR LEASE CORP	2.6250	285,000	283,799	282,956
AIR LEASE CORP	3.0000	2,375,000	2,347,780	2,369,242

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
AIR MEDICAL 4/15 COV-LITE TLB	0.0000	380,723	380,098	377,772
AK STEEL CORP	7.6250	175,000	173,209	182,000
ALABAMA POWER CO	2.8000	435,000	429,723	430,317
ALABAMA POWER CO	3.3750	300,000	312,434	311,349
ALABAMA POWER CO	5.2000	168,000	198,066	197,531
ALBERTSON'S 6/17 TLB4	0.0000	343,701	341,578	331,080
ALBERTSONS COS LLC / SAFEWAY I	5.7500	2,400,000	2,401,512	2,112,000
ALBERTSONS COS LLC / SAFEWAY I	6.6250	1,635,000	1,637,871	1,526,681
ALERE 6/15 COV-LITE TLB	0.0000	379,278	378,367	378,963
ALERE INC	6.5000	272,000	273,680	276,420
ALERIS INTERNATIONAL INC 144A	9.5000	300,000	318,237	319,500
ALEXANDRIA REAL ESTATE EQUITIE	2.7500	800,000	799,279	807,934
ALEXANDRIA REAL ESTATE EQUITIE	3.9000	2,900,000	2,939,722	3,014,536
ALXPARTNERS 4/17 COV-LITE TLB	0.0000	793,013	791,159	794,503
ALLEGHANY CORP	4.9000	100,000	99,348	105,281
ALLEGION US HOLDING CO INC	3.2000	800,000	799,552	797,512
ALLEGION US HOLDING CO INC	3.5500	800,000	798,064	793,072
ALLIANCE DATA SYSTEMS COR 144A	6.3750	1,100,000	1,124,617	1,113,750
ALLISON TRANSMISSION INC 144A	5.0000	2,980,000	2,991,207	3,092,793
ALLSTATE CORP/THE	4.2000	1,700,000	1,759,999	1,807,644
ALLSTATE CORP/THE	4.5000	200,000	210,481	220,563
ALLSTATE CORP/THE	5.7500	250,000	265,536	274,375
ALLSTATE CORP/THE	3.2800	455,000	454,427	463,242
ALLY FINANCIAL INC	3.5000	2,500,000	2,493,621	2,537,500
ALLY FINANCIAL INC	3.6000	2,000,000	1,997,505	2,015,400
ALLY FINANCIAL INC	4.1250	3,028,000	2,990,023	3,128,227
ALLY FINANCIAL INC	4.6250	310,000	306,506	324,725
ALLY MASTER OWNER TRUST 3 A	1.6300	525,000	525,318	525,240
ALPHABET INC	3.6250	230,000	247,999	243,288
ALPHABET INC	1.9980	1,000,000	981,343	939,427
ALTERNATIVE LOAN TRU OC10 2A2A	1.4172	178,854	169,399	167,510
ALTERNATIVE LOAN TRUS OA9 2A1A	1.4489	1,672,966	1,240,748	1,114,106
ALTERNATIVE LOAN TRUST 61 2A1	1.5172	122,516	120,676	116,413
ALTERNATIVE LOAN TRUST 9T1 1A3	6.0000	1,400,170	1,134,447	1,048,050
ALTERNATIVE LOAN TRUST OA19 A1	1.4189	510,064	488,154	423,914
ALTICE US FINANCE I CORP 144A	5.5000	1,875,000	1,875,071	1,977,544
AMAZON.COM INC	4.8000	120,000	125,047	135,926
AMAZON.COM INC 144A	2.4000	3,085,000	3,081,125	3,077,453
AMAZON.COM INC 144A	2.8000	415,000	413,940	416,594
AMAZON.COM INC 144A	3.1500	9,310,000	9,321,873	9,376,481
AMAZON.COM INC 144A	3.8750	220,000	219,454	223,889
AMAZON.COM INC 144A	4.0500	390,000	397,124	397,457
AMEREN ILLINOIS CO	2.7000	400,000	399,925	404,521
AMERICAN AIRLINES 2011-1 CLASS	5.2500	101,927	102,216	108,297
AMERICAN AIRLINES 2013-2 CLASS	4.9500	970,208	1,026,765	1,039,413
AMERICAN AIRLINES 2016-2 CLASS	3.2000	1,475,610	1,475,568	1,476,053
AMERICAN AIRLINES 2016-3 CLASS	3.2500	997,000	993,205	985,834
AMERICAN AIRLINES 2017-1 CLASS	3.6500	1,755,000	1,755,028	1,805,018
AMERICAN AXLE & MANUFACTU 144A	6.5000	2,000,000	1,951,102	2,017,500
AMERICAN BUILDERS & CONTR 144A	5.6250	902,000	910,362	922,295
AMERICAN CREDIT ACCEP 3 A 144A	1.8200	270,000	269,993	270,049
AMERICAN CREDIT ACCEP 3 B 144A	2.8700	305,000	307,316	306,976
AMERICAN ENERGY MARCELLUS 7/14	0.0000	373,102	372,225	275,864
AMERICAN EXPRESS CO	2.5000	600,000	599,541	599,313
AMERICAN EXPRESS CREDIT CORP	2.2000	1,000,000	999,156	1,005,232
AMERICAN EXPRESS CREDIT CORP	2.2500	1,100,000	1,099,510	1,098,396
AMERICAN EXPRESS CREDIT CORP	2.6000	505,000	504,758	512,687
AMERICAN FINANCIAL GROUP INC/O	3.5000	1,100,000	1,095,149	1,100,965
AMERICAN GREETINGS CORP 144A	7.8750	260,000	269,297	281,450
AMERICAN HOME MORTGAGE AS 5 A1	1.8642	501,333	353,868	291,501
AMERICAN HONDA FINANCE CORP	1.6500	3,520,000	3,519,113	3,444,977
AMERICAN HONDA FINANCE CORP	1.9500	350,000	350,863	349,405
AMERICAN HONDA FINANCE CORP	2.2500	1,545,000	1,548,106	1,557,260
AMERICAN INTERNATIONAL GROUP I	3.3000	4,801,000	4,799,928	4,946,833
AMERICAN INTERNATIONAL GROUP I	3.7500	3,600,000	3,589,897	3,717,744
AMERICAN INTERNATIONAL GROUP I	3.9000	2,700,000	2,698,846	2,811,164
AMERICAN INTERNATIONAL GROUP I	4.8750	250,000	275,320	274,609
AMERICAN RENAL 6/17 TLB	0.0000	184,669	182,122	183,458
AMERICAN ROCK SALT 5/14	0.0000	422,645	421,514	421,410
AMERICAN TOWER CORP	2.8000	7,055,000	7,031,860	7,161,905
AMERICAN TOWER CORP	3.3000	425,000	437,886	435,486
AMERICAN TOWER CORP	3.3750	1,700,000	1,669,354	1,680,402
AMERICAN TOWER CORP	3.4500	300,000	298,978	310,454
AMERICAN TOWER CORP	3.5000	600,000	616,498	620,666
AMERICAN TOWER CORP	3.5500	1,660,000	1,653,430	1,649,345
AMERICAN TOWER CORP	4.7000	1,100,000	1,148,201	1,191,778
AMERICAN TOWER CORP	5.0500	700,000	704,303	754,593
AMERICAN TOWER CORP	5.9000	100,000	100,832	112,195
AMERICAN TRANSMISSION SYS 144A	5.0000	625,000	715,999	705,642
AMERICAN WATER CAPITAL CORP	2.9500	885,000	882,127	881,740
AMERICREDIT AUTOMOBILE REC 3 A3	1.9000	150,000	149,975	149,849
AMERICREDIT AUTOMOBILE REC 1 B	2.3000	525,000	528,699	525,985
AMERICREDIT AUTOMOBILE REC 3 B	1.8000	700,000	696,857	695,602
AMERICREDIT AUTOMOBILE REC 5 C	2.2900	1,527,548	1,528,600	1,528,971
AMERIFORGE 6/17 EXIT TL	0.0000	29,462	29,462	29,462

	Coupon	Units	Cost	Market Value
AMERIGAS PARTNERS LP / AMERIGA	5.5000	940,000	940,909	965,850
AMERIGAS PARTNERS LP / AMERIGA	5.6250	3,225,000	3,248,972	3,398,344
AMERIPRISE FINANCIAL INC	7.3000	1,000,000	1,062,726	1,088,384
AMGEN INC	2.6000	3,400,000	3,398,132	3,229,268
AMGEN INC	2.6500	655,000	655,701	660,348
AMGEN INC	3.8750	1,165,000	1,194,406	1,232,102
AMGEN INC	4.6630	318,000	329,786	348,787
AMPHENOL CORP	2.2000	295,000	294,806	295,411
ANADARKO PETROLEUM CORP	3.4500	1,700,000	1,657,008	1,687,098
ANADARKO PETROLEUM CORP	4.8500	750,000	783,561	795,368
ANADARKO PETROLEUM CORP	6.2000	485,000	550,422	563,517
ANADARKO PETROLEUM CORP	6.6000	1,065,000	1,299,347	1,318,538
ANADARKO PETROLEUM CORP	8.7000	2,700,000	2,770,035	2,946,753
ANALOG DEVICES INC	3.1250	1,470,000	1,476,711	1,491,168
ANDEAVOR 144A	5.1250	1,050,000	1,141,185	1,152,207
ANDEAVOR LOGISTICS LP / TESORO	5.5000	1,795,000	1,809,372	1,889,238
ANDEAVOR LOGISTICS LP / TESORO	6.3750	1,075,000	1,074,974	1,166,375
ANTERO RESOURCES CORP	5.1250	85,000	81,234	86,913
ANTERO RESOURCES CORP	5.3750	510,000	493,841	523,388
ANTERO RESOURCES CORP	5.6250	895,000	872,808	933,038
ANTHEM INC	2.2500	425,000	428,250	426,861
ANTHEM INC	2.3000	915,000	914,355	918,958
ANTHEM INC	3.7000	300,000	313,355	312,894
ANTHEM INC	4.6500	1,220,000	1,210,075	1,316,742
AOT BEDDING 10/16 2ND LIEN	0.0000	1,257,260	1,247,123	1,206,190
APACHE CORP	3.2500	665,000	671,193	674,512
APACHE CORP	4.7500	545,000	528,483	545,578
APACHE CORP	6.0000	150,000	172,862	175,515
APEX TOOL GROUP LLC 144A	7.0000	1,644,000	1,654,641	1,520,700
APPLE INC	2.1000	1,635,000	1,638,256	1,647,942
APPLE INC	3.0000	6,930,000	6,921,581	7,024,450
APPLE INC	3.2000	1,405,000	1,405,000	1,430,450
APPLE INC	3.4500	345,000	342,100	326,946
APPLE INC	3.8500	385,000	384,001	389,175
APPLE INC	4.2500	1,040,000	1,037,922	1,118,625
APPLE INC	4.3750	1,735,000	1,795,292	1,885,316
APPLE INC	4.5000	400,000	398,216	450,085
APPLE INC	4.6500	1,085,000	1,078,900	1,229,299
APPLIED MATERIALS INC	3.9000	1,200,000	1,252,494	1,282,105
APX GROUP INC	7.8750	215,000	223,827	233,813
APX GROUP INC 144A	7.6250	175,000	175,004	183,969
ARCH CAPITAL FINANCE LLC	5.0310	375,000	418,666	417,781
ARGENT SECURITIES TRUST M1 A2B	1.3272	23,224	24,152	9,837
ARGENT SECURITIES TRUST M2 A2B	1.3472	2,264,418	1,053,151	972,993
ARGENT SECURITIES TRUST W4 A2D	1.5072	700,274	306,305	277,303
ARIZONA PUBLIC SERVICE CO	4.5000	200,000	198,308	219,674
ARROW ELECTRONICS INC	3.2500	485,000	482,051	479,545
ARROW ELECTRONICS INC	3.8750	360,000	358,512	359,231
ASCEND LEARNING 6/17 TLB	0.0000	180,000	179,126	180,720
ASCENT RESOURCES UTICA HO 144A	10.0000	1,600,000	1,599,962	1,716,000
ASHTREAD CAPITAL INC 144A	5.6250	1,755,000	1,755,042	1,886,625
ASSOCIATED MATERIALS LLC 144A	9.0000	125,000	121,638	135,469
ASURION 4/17 COV-LITE B5 TLB	0.0000	493,167	491,393	495,155
ASURION 7/17 2ND LIEN COV-LITE	0.0000	185,000	185,000	189,048
ASURION 7/17 TLB4	0.0000	601,919	599,885	603,424
AT HOME 5/15 COV-LITE TLB	0.0000	400,837	397,739	396,829
AT&T INC	2.3000	150,000	150,956	150,782
AT&T INC	2.3750	4,405,000	4,408,817	4,431,123
AT&T INC	2.4500	145,000	144,962	146,034
AT&T INC	2.8000	150,000	151,635	151,786
AT&T INC	3.0000	4,850,000	4,846,093	4,897,221
AT&T INC	3.1500	1,600,000	1,797,188	1,905,790
AT&T INC	3.4000	3,300,000	3,251,540	3,270,279
AT&T INC	3.6000	4,000,000	4,102,819	4,115,544
AT&T INC	3.8000	980,000	979,445	1,008,102
AT&T INC	3.9000	14,635,000	14,624,735	14,663,489
AT&T INC	3.9500	850,000	886,540	873,051
AT&T INC	4.1250	3,700,000	3,697,924	3,796,523
AT&T INC	4.5000	7,182,000	7,232,785	7,062,357
AT&T INC	4.5500	1,071,000	1,094,792	987,756
AT&T INC	4.7500	825,000	783,705	793,395
AT&T INC	4.8000	500,000	507,987	486,446
AT&T INC	4.9000	970,000	969,187	980,326
AT&T INC	5.1500	2,890,000	2,921,529	2,910,741
AT&T INC	5.2000	700,000	751,781	749,456
AT&T INC	5.2500	3,195,000	3,180,374	3,362,345
AT&T INC	5.3500	104,000	104,127	109,294
AT&T INC	5.4500	500,000	534,054	528,905
AT&T INC	5.5000	175,000	177,499	177,222
AT&T INC	6.3750	2,060,000	2,456,822	2,412,006
AT&T INC	1.0500	1,165,000	1,308,419	1,390,209
AT&T INC	2.3092	1,300,000	1,300,000	1,316,374
ATMOS ENERGY CORP	4.1250	190,000	197,382	199,127
AUDIO VISUAL SERVICES 4/17 TLB	0.0000	778,847	775,914	781,768
AUTODESK INC	3.1250	3,320,000	3,317,348	3,376,800

	Coupon	Units	Cost	Market Value
AUTODESK INC	3.5000	1,000,000	993,889	997,527
AUTOMATIC DATA PROCESSING INC	3.3750	1,240,000	1,257,579	1,284,219
AV HOMES INC	6.6250	405,000	409,592	417,656
AVALONBAY COMMUNITIES INC	3.4500	1,750,000	1,731,854	1,790,584
AVANTOR 9/17 (USD) COV-LITE TL	0.0000	245,000	241,325	245,664
AVIATION CAPITAL GROUP LL 144A	2.8750	400,000	403,342	403,408
AVIATION CAPITAL GROUP LL 144A	4.6250	600,000	605,378	605,472
AVIATION CAPITAL GROUP LL 144A	7.1250	500,000	508,705	565,039
AVIS BUDGET CAR RENTAL LL 144A	5.2500	215,000	207,980	215,000
AVIS BUDGET CAR RENTAL LLC / A	5.5000	105,000	105,040	107,363
AVOLON 3/17 COV-LITE TLB2	0.0000	505,000	502,981	505,944
AWAS AVIATION PASS THRU TR NO	1.0850	1,615,000	1,615,000	1,654,892
AXALTA COATING SYSTEMS LL 144A	4.8750	1,945,000	1,937,983	2,027,663
B&G FOODS 3/17 TLB2	0.0000	247,509	246,606	248,658
B&G FOODS INC	4.6250	1,985,000	1,990,572	2,022,219
BALTIMORE GAS & ELECTRIC CO	6.3500	100,000	115,931	131,788
BANC OF AMERICA FUNDING C 5A1	3.4573	78,762	55,247	76,812
BANC OF AMERICA FUNDING E 2A1	3.7102	122,044	90,737	119,147
BANC OF AMERICA FUNDING E 8A1	4.6174	460,103	364,863	411,414
BANC OF AMERICA UBS7 XFG 144A	1.2500	1,358,000	97,638	92,127
BANK OF AMERICA CORP	2.6250	1,910,000	1,912,579	1,923,131
BANK OF AMERICA CORP	3.5000	2,150,000	2,254,959	2,185,850
BANK OF AMERICA CORP	3.8750	4,455,000	4,607,829	4,666,684
BANK OF AMERICA CORP	3.9500	1,850,000	1,896,687	1,903,880
BANK OF AMERICA CORP	4.0000	2,325,000	2,374,790	2,425,385
BANK OF AMERICA CORP	4.1000	4,781,000	4,918,998	5,090,871
BANK OF AMERICA CORP	4.2000	4,960,000	4,957,629	5,216,593
BANK OF AMERICA CORP	4.4500	180,000	180,000	190,302
BANK OF AMERICA CORP	4.8750	335,000	335,152	382,365
BANK OF AMERICA CORP	5.4900	1,400,000	1,392,047	1,462,857
BANK OF AMERICA CORP	5.6250	1,660,000	1,749,537	1,807,973
BANK OF AMERICA CORP	5.6500	1,900,000	1,939,253	1,943,383
BANK OF AMERICA CORP	5.8750	200,000	211,574	256,364
BANK OF AMERICA CORP	6.8750	6,550,000	6,662,904	6,738,535
BANK OF AMERICA CORP	2.5030	1,110,000	1,107,661	1,099,545
BANK OF AMERICA CORP	3.1240	800,000	800,000	814,236
BANK OF AMERICA CORP	3.8240	1,900,000	1,907,767	1,953,589
BANK OF AMERICA CORP	4.4430	200,000	201,442	216,573
BANK OF AMERICA CORP	0.2200	675,000	946,206	798,982
BANK OF AMERICA CORP	2.8810	1,000,000	1,000,000	1,004,335
BANK OF AMERICA CORP	2.3280	1,105,000	1,105,000	1,102,691
BANK OF AMERICA CORP	3.5930	1,195,000	1,195,000	1,206,601
BANK OF AMERICA CORP	2.3690	6,990,000	6,990,000	6,990,518
BANK OF AMERICA CORP REGS	2.3750	500,000	606,010	641,169
BANK OF AMERICA CORP REGS	4.4412	11,000,000	941,571	739,017
BANK OF NEW YORK MELLON CORP/T	2.4500	4,000,000	3,998,323	4,041,870
BANK ONE CORP	8.0000	300,000	303,406	399,567
BARCLAYS DRYROCK ISSUANCE 3 A	2.4100	300,000	303,952	303,175
BASS PRO SHOPS 11/16 COV-LITE	0.0000	620,000	617,095	583,315
BAXALTA INC	2.8750	255,000	254,955	258,810
BAXTER INTERNATIONAL INC	2.6000	460,000	459,603	437,454
BAXTER INTERNATIONAL INC	3.5000	560,000	551,584	500,447
BAYER US FINANCE LLC 144A	1.5000	305,000	305,003	305,000
BAYER US FINANCE LLC 144A	2.3750	1,000,000	998,082	1,005,785
BAYLOR SCOTT & WHITE HOLDINGS	2.1230	595,000	596,299	595,313
BAYVIEW MORTGAGE FU RT3 A 144A	3.5000	310,000	319,960	317,979
BAYVIEW OPPORTUNI NPL1 A1 144A	3.5979	75,773	75,759	75,578
BAYVIEW OPPORTUNIT RN7 A1 144A	3.1048	100,000	100,000	100,000
BB&T CORP	2.0500	200,000	199,846	199,192
BB&T CORP	2.7500	250,000	254,904	254,673
BCP RENAISSANCE 9/17 TLB	0.0000	465,000	462,675	469,794
BEACON ROOFING 9/15 COV-LITE	0.0000	343,875	342,649	345,594
BEAR STEARNS ALT-A TRUST 1 1A1	1.5572	556,638	297,240	463,558
BEAR STEARNS ALT-A TRUST 9 2A1	3.4844	138,344	151,281	130,369
BEAR STEARNS ARM TRUST 2 5 2A1	3.3526	37,871	26,912	37,810
BEAR STEARNS ARM TRUST 2 8 2A1	3.5604	28,895	29,019	29,408
BEAR STEARNS ARM TRUST 2 8 4A1	3.6015	64,038	68,910	64,617
BEAR STEARNS ASSET BAC HE7 1A1	2.2372	269,720	266,097	270,981
BEAR STEARNS ASSET BACKE 2 AF2	8.4100	32,262	32,360	33,201
BEAR STEARNS COMMER T22 B 144A	5.7206	92,411	98,068	93,079
BEAZER HOMES USA INC	6.7500	85,000	84,989	89,514
BEAZER HOMES USA INC	8.7500	80,000	81,577	88,430
BEAZER HOMES USA INC 144A	5.8750	55,000	55,000	55,000
BECTON DICKINSON AND CO	2.6750	227,000	227,952	229,725
BECTON DICKINSON AND CO	3.2500	585,000	581,636	600,803
BECTON DICKINSON AND CO	3.7000	1,688,000	1,698,749	1,706,719
BECTON DICKINSON AND CO	3.7340	500,000	501,967	510,725
BECTON DICKINSON AND CO	2.8940	1,830,000	1,830,000	1,835,954
BECTON DICKINSON AND CO	2.4040	360,000	360,000	361,263
BECTON DICKINSON AND CO	3.3630	6,145,000	6,145,000	6,202,331
BERKSHIRE HATHAWAY ENERGY CO	6.1250	805,000	782,750	1,033,307
BERKSHIRE HATHAWAY FINANCE COR	3.0000	1,200,000	1,217,854	1,240,281
BERKSHIRE HATHAWAY INC	0.7500	540,000	594,008	644,393
BERKSHIRE HATHAWAY INC	1.1250	780,000	835,965	914,075
BERKSHIRE HATHAWAY INC	2.7500	950,000	947,944	965,762

	Coupon	Units	Cost	Market Value
BERKSHIRE HATHAWAY INC	3.1250	2,295,000	2,293,133	2,321,035
BERKSHIRE HATHAWAY INC	4.5000	2,280,000	2,404,098	2,548,432
BERLIN PACKAGING 5/17 TLB	0.0000	129,011	129,011	129,549
BERRY GLOBAL INC	5.5000	2,515,000	2,514,571	2,625,031
BERRY GLOBAL INC	6.0000	270,000	271,496	286,538
BERRY PLASTICS 2/17 COV-LITE	0.0000	737,469	729,838	739,561
BERRY PLASTICS 8/17 COV-LITE	0.0000	238,063	237,260	238,658
BIOGEN INC	4.0500	1,200,000	1,197,658	1,280,387
BLACKROCK INC	3.2000	600,000	597,672	609,589
BLACKSTONE CQP HOLDCO LP 144A	6.5000	4,069,000	4,068,621	4,109,690
BLACKSTONE HOLDINGS FINAN 144A	3.1500	1,440,000	1,434,125	1,419,850
BLOCK COMMUNICATIONS INC 144A	6.8750	100,000	100,000	108,530
BLOCK FINANCIAL LLC	5.2500	100,000	107,058	107,863
BLUE RACER MIDSTREAM LLC 144A	6.1250	1,365,000	1,264,388	1,416,188
BLUELINE RENTAL FINANCE C 144A	9.2500	4,365,000	4,421,568	4,697,831
BMC EAST LLC 144A	5.5000	1,050,000	1,050,034	1,094,625
BMW US CAPITAL LLC 144A	1.8500	1,200,000	1,198,907	1,178,956
BMW US CAPITAL LLC 144A	2.0000	985,000	983,230	977,998
BOSTON PROPERTIES LP	5.6250	580,000	579,751	635,078
BOSTON SCIENTIFIC CORP	2.6500	500,000	500,060	504,474
BOSTON SCIENTIFIC CORP	2.8500	2,375,000	2,375,034	2,414,633
BOSTON SCIENTIFIC CORP	3.3750	1,600,000	1,582,462	1,641,677
BOSTON SCIENTIFIC CORP	3.8500	1,800,000	1,869,429	1,868,859
BRAND ENERGY 6/17 COV-LITE TL	0.0000	700,000	693,233	703,325
BRAND INDUSTRIAL SERVICES 144A	8.5000	925,000	984,050	1,001,313
BRICKMAN GROUP 12/13 COV-LITE	0.0000	1,078,953	1,070,994	1,083,044
BRIGHT HORIZONS 4/17 TLB	0.0000	0	0	0
BRIGHTHOUSE FINANCIAL INC 144A	3.7000	700,000	699,432	687,313
BRIXMOR OPERATING PARTNERSHIP	3.8500	2,220,000	1,977,518	2,221,490
BROADCOM CORP / BROADCOM 144A	2.3750	150,000	150,669	150,829
BROADCOM CORP / BROADCOM 144A	3.0000	2,450,000	2,462,540	2,490,871
BROADCOM CORP / BROADCOM 144A	3.6250	2,155,000	2,162,044	2,213,997
BROADCOM CORP / BROADCOM 144A	3.8750	2,395,000	2,394,467	2,466,779
BROADRIDGE FINANCIAL SOLUTIONS	3.4000	635,000	632,672	629,222
BROOKFIELD FINANCE LLC	4.0000	100,000	101,195	103,577
BUCKEYE PARTNERS LP	2.6500	600,000	599,750	602,478
BUCKEYE PARTNERS LP	4.1500	182,000	187,508	188,514
BUILDERS FIRSTSOURCE INC 144A	5.6250	500,000	500,010	528,750
BURLINGTON NORTHERN SANTA FE L	3.4000	3,965,000	4,219,573	4,136,359
BURLINGTON NORTHERN SANTA FE L	3.4500	820,000	827,975	855,661
BURLINGTON NORTHERN SANTA FE L	4.5500	535,000	532,202	593,367
BURLINGTON NORTHERN SANTA FE L	4.9000	925,000	923,223	1,078,571
BURLINGTON NORTHERN SANTA FE L	5.1500	300,000	376,839	356,980
BURLINGTON NORTHERN SANTA FE L	5.4000	500,000	498,611	618,371
BWAY HOLDING CO 144A	5.5000	600,000	600,013	627,000
CA INC	3.6000	265,000	264,778	271,620
CA INC	4.7000	1,000,000	999,997	1,048,549
CABLE ONE INC 144A	5.7500	2,065,000	2,075,575	2,157,925
CABLEVISION SYSTEMS 3/17 TLB	0.0000	572,472	569,524	568,791
CALIFORNIA INSTITUTE OF TECHNO	4.7000	200,000	198,170	211,325
CALIFORNIA RESOURCES CORP 144A	8.0000	270,000	181,854	175,500
CALPINE 5/16 B7 COV-LITE TLB	0.0000	239,371	237,469	238,906
CALPINE CORP 144A	5.2500	1,620,000	1,620,002	1,611,900
CANTOR FITZGERALD LP 144A	6.5000	2,700,000	2,727,047	3,040,024
CAPITAL AUTOMOTIVE 3/17 2ND	0.0000	158,647	157,238	160,432
CAPITAL ONE BANK USA NA	2.1500	520,000	519,929	521,326
CAPITAL ONE BANK USA NA	3.3750	5,940,000	5,893,762	6,028,114
CAPITAL ONE FINANCIAL CORP	2.4500	1,035,911	1,035,911	1,041,339
CAPITAL ONE FINANCIAL CORP	2.5000	415,000	414,427	416,932
CAPITAL ONE FINANCIAL CORP	3.0500	150,000	152,041	151,713
CAPITAL ONE FINANCIAL CORP	3.7500	575,000	574,701	569,439
CAPITAL ONE FINANCIAL CORP	2.0691	4,300,000	4,299,592	4,321,904
CAPITAL ONE NA/MCLEAN VA	2.3500	1,000,000	999,531	1,005,298
CAPITAL ONE NA/MCLEAN VA	2.4000	1,000,000	998,523	1,004,492
CAPITAL ONE NA/MCLEAN VA	2.6500	1,425,000	1,421,841	1,417,902
CAPITAL ONE NA/MCLEAN VA	2.4611	6,335,000	6,335,000	6,366,298
CARDINAL HEALTH INC	3.0790	3,355,000	3,362,936	3,378,378
CARDINAL HEALTH INC	2.6160	200,000	200,816	199,837
CARDINAL HEALTH INC	1.9480	250,000	250,203	250,099
CARDTRONICS INC / CARDTRO 144A	5.5000	1,505,000	1,557,510	1,539,637
CARFINANCE CAPITAL A 1A A 144A	1.7500	217,477	217,472	217,417
CARRINGTON MORTGAGE LO FRE1 A3	1.4972	1,900,000	1,424,446	1,679,617
CARRIZO OIL & GAS INC	6.2500	1,985,000	2,026,299	2,014,775
CASELLA WASTE 4/17 COV-LITE	0.0000	298,500	297,306	299,246
CATALENT PHARMA 5/14 (USD) TLB	0.0000	235,146	234,630	236,688
CATERPILLAR FINANCIAL SERVICES	3.3000	2,960,000	3,014,880	3,059,164
CATERPILLAR FINANCIAL SERVICES	7.1500	787,000	835,208	843,686
CATHOLIC HEALTH INITIATIVES	2.9500	400,000	401,171	394,077
C-BASS 2006-CB9 TRUST CB9 A1	1.2972	27,476	27,563	17,157
C-BASS 2006-CB9 TRUST CB9 A2	1.3472	2,267,575	1,375,022	1,426,938
CBL & ASSOCIATES LP	5.9500	1,800,000	1,768,766	1,821,389
CBOE GLOBAL MARKETS INC	3.6500	1,020,000	1,021,888	1,044,461
CBRE SERVICES INC	5.2500	350,000	356,166	383,668
CBS CORP	2.3000	200,000	201,571	201,092
CBS CORP	2.9000	1,350,000	1,297,535	1,276,324



	Coupon	Units	Cost	Market Value
CBS CORP	3.3750	500,000	495,237	485,499
CBS CORP	4.3000	2,110,000	2,151,213	2,231,419
CBS CORP	4.6000	2,110,000	2,119,734	2,146,755
CBS RADIO 10/16 COV-LITE TL	0.0000	162,119	161,426	163,234
CC HOLDINGS GS V LLC / CROWN C	3.8490	2,000,000	2,035,842	2,093,056
CCO HOLDINGS LLC / CCO HO 144A	5.0000	575,000	574,998	573,016
CCO HOLDINGS LLC / CCO HO 144A	5.1250	4,615,000	4,628,269	4,780,756
CCO HOLDINGS LLC / CCO HO 144A	5.5000	165,000	165,004	170,981
CCO HOLDINGS LLC / CCO HO 144A	5.7500	305,000	304,549	319,793
CCO HOLDINGS LLC / CCO HO 144A	5.8750	800,000	800,079	849,000
CCO HOLDINGS LLC / CCO HOLDING	5.2500	695,000	695,793	715,850
CCO HOLDINGS LLC / CCO HOLDING	5.7500	150,000	158,288	155,813
CCP CDX SP UL CDX.NA.IG.28	1.0000	600,000	9,090	12,710
CCP_CDS. SP UL BERKSHIRE HATHA	1.0000	1,700,000	30,660	35,168
CCP_CDS. SP UL ENBRIDGE INC. C	1.0000	1,400,000	0	19,250
CCP_CDS. SP UL FORD MOTOR COMP	5.0000	2,100,000	324,863	381,558
CCP_CDS. SP UL GENERAL MOTORS	5.0000	100,000	15,553	17,354
CCP_CDS. SP UL METLIFE INC. C	1.0000	7,800,000	113,609	174,139
CCP_CDS. SP UL MORGAN STANLEY	1.0000	600,000	9,713	10,743
CCP_CDS. SP UL TIME WARNER CAB	1.0000	3,300,000	57,891	49,724
CCP_CDS. SP UL VERIZON COMMUNI	1.0000	1,500,000	24,150	18,426
CCP_CDX SP UL PRUDENTIAL FIN	1.0000	4,200,000	29,234	97,478
CCP_CDX SP UL TENET HEALTHCARE	5.0000	800,000	45,141	45,302
CCP_CDX. SP UL CDX.EM.27_V1 CM	1.0000	3,700,000	0	-116,513
CCP_CDX. SP UL CDX.EM.28_V1 CM	1.0000	11,700,000	0	-470,492
CCP_CDX. SP UL CDX.NAHYS29V1-5	5.0000	690,000	50,801	54,039
CCP_IFS_P CPURNSA US CPI URBA	0.0100	800,000	18,767	19,925
CCP_IRS R LIB3M 100BPS P 2.25%	1.3261	12,400,000	126,945	848,136
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.6251	56,000,000	0	-562,421
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.2456	50,500,000	0	-441,223
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.3192	9,600,000	0	135,092
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.3564	36,100,000	253,213	139,031
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.3261	101,100,000	753,505	2,317,325
CDK GLOBAL INC 144A	4.8750	2,080,000	2,080,038	2,137,200
CDT-HUNT SCHOOL VLG (AHF)	4.9500	450,000	450,000	450,297
CDW 8/16 TL	0.0000	0	0	0
CEC ENTERTAINMENT INC	8.0000	255,000	249,377	264,563
CEDAR FAIR LP / CANADA'S 144A	5.3750	390,000	390,002	409,500
CEDAR FAIR LP / CANADA'S WONDE	5.3750	1,610,000	1,626,845	1,692,513
CELGENE CORP	2.2500	1,300,000	1,296,308	1,293,565
CELGENE CORP	2.8750	1,815,000	1,824,285	1,852,666
CELGENE CORP	5.0000	100,000	105,086	113,048
CEMEX FINANCE LLC 144A	6.0000	215,000	216,624	228,440
CENTENE CORP	4.7500	2,285,000	2,285,283	2,370,688
CENTENE CORP	6.1250	890,000	890,062	962,313
CENTERPOINT ENERGY INC	2.5000	110,000	109,969	109,774
CENTERPOINT ENERGY RESOURCES C	4.5000	3,500,000	3,699,560	3,682,342
CENTURYLINK INC	5.6250	3,280,000	3,247,497	3,140,600
CENTURYLINK INC	5.8000	275,000	266,938	274,093
CEQUEL COMMUNICATIONS HOL 144A	5.1250	185,000	179,544	188,238
CERIDIAN 11/14 TL	0.0000	172,693	171,538	172,477
CHANGE HEALTHCARE HOLDING 144A	5.7500	2,815,000	2,820,717	2,871,300
CHARLES SCHWAB CORP/THE	3.2000	700,000	698,929	704,191
CHARTER COMM OPERATING 12/16	0.0000	296,250	295,752	297,361
CHARTER COMMUNICATIONS OP 144A	3.7500	200,000	198,366	195,709
CHARTER COMMUNICATIONS OP 144A	4.2000	2,040,000	2,035,056	2,064,286
CHARTER COMMUNICATIONS OP 144A	5.3750	3,325,000	3,510,173	3,454,232
CHARTER COMMUNICATIONS OPERATI	3.5790	170,000	170,007	174,518
CHARTER COMMUNICATIONS OPERATI	4.4640	2,800,000	2,847,384	2,962,474
CHARTER COMMUNICATIONS OPERATI	4.9080	5,805,000	6,089,281	6,205,636
CHARTER COMMUNICATIONS OPERATI	6.4840	1,615,000	1,830,141	1,895,489
CHARTER COMMUNICATIONS OPERATI	6.8340	600,000	604,084	728,331
CHEMOURS CO/THE	5.3750	1,085,000	1,082,344	1,125,688
CHEMOURS CO/THE	6.6250	225,000	212,405	239,344
CHEMOURS CO/THE	7.0000	95,000	84,451	105,213
CHENIERE CORPUS CHRISTI H 144A	5.1250	2,555,000	2,566,029	2,631,650
CHENIERE CORPUS CHRISTI HOLDIN	5.8750	1,260,000	1,260,196	1,356,075
CHENIERE CORPUS CHRISTI HOLDIN	7.0000	1,050,000	1,050,097	1,197,000
CHENIERE ENERGY PARTNERS 144A	5.2500	2,285,000	2,285,004	2,336,413
CHESAPEAKE ENERGY 8/16 LAST	0.0000	300,000	300,000	322,968
CHESAPEAKE ENERGY CORP	4.8750	1,618,000	1,518,008	1,504,740
CHESAPEAKE ENERGY CORP	5.3750	1,445,000	1,451,563	1,376,363
CHESAPEAKE ENERGY CORP	5.7500	1,125,000	1,063,864	1,037,813
CHESAPEAKE ENERGY CORP 144A	8.0000	225,000	221,943	227,250
CHESAPEAKE FUNDING 2A A1 144A	1.9900	300,000	300,767	300,229
CHIEF EXPLORATION 5/14	0.0000	725,000	715,294	707,781
CHL MORTGAGE PASS-THROUG 1 1A1	0.7558	47,616	43,346	42,257
CHL MORTGAGE PASS-THROUG 22 A3	3.4590	151,523	156,661	150,570
CHL MORTGAGE PASS-THROUGH 30 M	3.4918	20,184	21,049	19,264
CHS/COMMUNITY HEALTH SYSTEMS I	5.1250	1,890,000	1,800,379	1,866,375
CHS/COMMUNITY HEALTH SYSTEMS I	6.2500	2,635,000	2,657,877	2,588,888
CHS/COMMUNITY HEALTH SYSTEMS I	6.8750	5,040,000	5,007,577	3,956,400
CHUBB INA HOLDINGS INC	2.3000	1,400,000	1,399,506	1,410,257
CHUBB INA HOLDINGS INC	2.8750	1,615,000	1,615,365	1,644,837
CHUBB INA HOLDINGS INC	3.3500	640,000	639,827	662,638

	Coupon	Units	Cost	Market Value
CHUBB INA HOLDINGS INC	4.3500	400,000	399,033	439,568
CHUBB INA HOLDINGS INC	6.7000	350,000	348,128	485,890
CHURCH & DWIGHT CO INC	2.4500	2,400,000	2,397,175	2,391,031
CHURCH & DWIGHT CO INC	2.8750	500,000	499,747	505,708
CHURCH & DWIGHT CO INC	3.1500	135,000	134,864	133,679
CIN-A PLACE FOR US (AHA)	5.0500	966,000	966,000	963,141
CISCO SYSTEMS INC	1.8500	2,530,000	2,529,716	2,503,443
CIT GROUP INC	5.0000	2,408,000	2,377,401	2,601,238
CITGO PETROLEUM CORP 144A	6.2500	4,150,000	4,216,686	4,274,500
CITIBANK NA	2.0000	3,585,000	3,582,828	3,596,931
CITIGROUP INC	2.0500	1,000,000	999,703	1,000,770
CITIGROUP INC	2.5000	6,165,000	6,176,011	6,207,216
CITIGROUP INC	2.7500	4,255,000	4,252,265	4,275,459
CITIGROUP INC	2.9000	1,300,000	1,292,489	1,316,016
CITIGROUP INC	3.2000	6,985,000	6,711,954	6,874,670
CITIGROUP INC	3.8750	3,760,000	3,771,999	3,903,343
CITIGROUP INC	4.1250	1,700,000	1,726,279	1,749,198
CITIGROUP INC	4.4000	1,185,000	1,181,100	1,247,509
CITIGROUP INC	4.6000	920,000	918,411	979,469
CITIGROUP INC	4.6500	550,000	558,865	608,884
CITIGROUP INC	3.8870	825,000	825,000	846,938
CITIGROUP INC	2.2744	500,000	500,000	503,032
CITIGROUP INC	3.6680	2,000,000	2,000,000	2,019,587
CITIGROUP INC	2.5006	3,000,000	2,999,795	3,051,718
CITIGROUP INC	2.2472	3,100,000	3,099,869	3,130,833
CITIGROUP MORTGAG AMC1 A1 144A	1.3972	2,510,608	1,743,033	1,658,365
CITIGROUP MORTGAGE L NCM2 3CB2	6.5000	37,306	37,910	37,821
CITIGROUP MORTGAGE LOA AR1 2A1	2.9900	14,950	13,818	14,227
CITIGROUP MORTGAGE LOA HYB3 1A	3.5794	45,351	50,209	45,430
CITIGROUP MORTGAGE LOAN 11 A1A	3.4300	41,090	41,013	41,177
CITIGROUP MORTGAGE LOAN T 6 A3	2.8300	20,437	19,751	19,877
CITIGROUP MORTGAGE SHL1 A 144A	1.6372	522,748	447,468	502,357
CITIZENS BANK NA/PROVIDENCE RI	2.2500	270,000	269,792	270,357
CITIZENS BANK NA/PROVIDENCE RI	2.6500	250,000	251,729	250,059
CITIZENS BANK NA/PROVIDENCE RI	2.1272	3,400,000	3,400,000	3,390,679
CLEAN HARBORS 6/17 COV-LITE TL	0.0000	265,000	264,379	265,882
CLEAR CHANNEL WORLDWIDE HOLDIN	7.6250	50,000	49,697	49,375
CLECO CORPORATE HOLDINGS LLC	3.7430	1,775,000	1,805,539	1,787,504
CLI FUNDING V LLC 1A NOTE 144A	2.8300	440,550	433,932	436,294
CLI FUNDING V LLC 2A NOTE 144A	3.2200	334,345	334,252	333,732
CLOROX CO/THE	3.5000	900,000	899,373	929,137
CLOUD CRANE LLC 144A	10.1250	270,000	275,955	299,700
CLOUD PEAK ENERGY RESOURCES LL	12.0000	110,000	115,681	115,500
CME GROUP INC	3.0000	900,000	901,768	912,526
CME GROUP INC	5.3000	1,250,000	1,434,514	1,573,474
CNA FINANCIAL CORP	3.4500	675,000	673,487	667,687
CNA FINANCIAL CORP	7.2500	2,530,000	2,539,983	3,055,648
CNH INDUSTRIAL CAPITAL LLC	3.8750	1,035,000	1,034,022	1,046,644
CNH INDUSTRIAL CAPITAL LLC	4.3750	55,000	55,000	57,750
COACH INC	3.0000	380,000	378,219	379,554
COACH INC	4.1250	1,360,000	1,348,691	1,367,184
COCA-COLA CO/THE	2.5500	800,000	799,874	778,438
COCA-COLA CO/THE	2.8750	1,030,000	1,028,677	1,037,258
COCA-COLA CO/THE	1.1000	400,000	444,242	424,997
COLD STORAGE TRUST ICE3 D 144A	3.3344	2,640,000	2,660,752	2,654,840
COLUMBIA PROPERTY TRUST OPERAT	4.1500	300,000	299,675	307,230
COLUMBUS MCKINNON 12/16 TL	0.0000	293,551	292,260	294,285
COMCAST CORP	2.3500	910,000	909,019	849,369
COMCAST CORP	3.1500	600,000	603,320	597,787
COMCAST CORP	3.3750	650,000	659,696	670,683
COMCAST CORP	3.4000	635,000	560,052	585,276
COMCAST CORP	3.6000	5,035,000	5,331,219	5,310,927
COMCAST CORP	4.7500	500,000	528,064	558,939
COMM 2012-CCRE4 MORTGAG CR4 XA	1.8322	143,720	8,949	9,377
COMM 2013-LC6 MORTGAGE LC6 A2	1.9060	286,193	291,894	286,179
COMM 2013-WWP MORTG WWP D 144A	3.8979	360,000	364,222	371,949
COMM 2015-CCRE25 MORTGA CR25 C	4.5457	400,000	410,692	408,771
COMMERCIAL METALS CO	5.3750	930,000	930,003	976,500
COMMERCIAL MORTGAGE PA CR14 XA	0.8068	825,071	29,917	23,566
COMMIT TO PUR FNMA SF MTG	3.0000	13,400,000	13,302,367	13,434,593
COMMIT TO PUR FNMA SF MTG	3.5000	8,400,000	8,647,252	8,628,539
COMMONWEALTH EDISON CO	3.6500	250,000	248,414	245,989
COMMONWEALTH EDISON CO	3.7000	625,000	625,000	617,180
COMMONWEALTH EDISON CO	3.7500	2,100,000	2,094,757	2,107,640
COMMSCOPE INC 144A	5.0000	975,000	975,127	999,375
COMMSCOPE INC 144A	5.5000	3,855,000	3,811,863	4,033,294
COMMSCOPE TECHNOLOGIES LL 144A	5.0000	2,150,000	2,131,428	2,155,375
COMMUNITY HEALTH 5/15 TLG	0.0000	182,526	182,172	181,367
COMMUNITY HEALTH 5/15 TLH	0.0000	408,302	407,563	405,358
COMPASS BANK	2.8750	2,875,000	2,870,813	2,861,347
CONAGRA BRANDS INC	3.2000	696,000	687,533	708,449
CONCHO RESOURCES INC	4.3750	1,745,000	1,831,886	1,836,613
CONDUENT 11/16 TLB	0.0000	432,825	422,385	434,180
CONDUENT FINANCE INC / CO 144A	10.5000	270,000	266,677	318,600
CONOCOPHILLIPS CO	2.2000	250,000	251,499	251,451

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
CONOCOPHILLIPS CO	2.8750	465,000	466,028	473,726
CONSOLIDATED EDISON CO OF NEW	3.8750	1,050,000	1,046,141	1,077,348
CONSOLIDATED EDISON CO OF NEW	4.6250	400,000	399,011	445,132
CONSOLIDATED EDISON CO OF NEW	5.5000	300,000	324,344	370,377
CONTINENTAL AIRLINES 2009-2 CL	7.2500	325,431	325,051	357,567
CONTINENTAL AIRLINES 2010-1 CL	4.7500	30,537	30,538	32,430
CONTINENTAL RESOURCES INC/OK	3.8000	95,000	82,192	91,675
CONTINENTAL RESOURCES INC/OK	4.5000	40,000	35,431	40,100
CONTINENTAL RESOURCES INC/OK	4.9000	320,000	217,593	290,400
CONTINENTAL RESOURCES INC/OK	5.0000	75,000	68,990	76,219
CORE & MAIN LP 144A	6.1250	450,000	450,005	461,813
CORPORATE OFFICE PROPERTIES LP	3.7000	1,190,000	1,188,702	1,220,153
COSTCO WHOLESALE CORP	3.0000	2,395,000	2,374,988	2,399,903
COTY 1/16 (USD) GALLERIA	0.0000	265,000	263,962	264,006
COUNTRYWIDE ASSET-BACKED 24 1A	1.3772	1,858,245	1,522,889	1,479,019
COVANTA HOLDING CORP	5.8750	2,480,000	2,504,116	2,444,556
COVANTA HOLDING CORP	6.3750	1,150,000	1,161,205	1,181,625
COVEY PARK ENERGY LLC / C 144A	7.5000	325,000	325,011	336,781
COX COMMUNICATIONS INC 144A	3.2500	2,800,000	2,771,292	2,824,469
COX COMMUNICATIONS INC 144A	3.3500	300,000	286,381	293,571
COX COMMUNICATIONS INC 144A	3.5000	3,450,000	3,436,289	3,395,364
CPC-POLLOCK GARDENS (AHF)	4.4500	3,882,853	3,882,853	3,832,958
CPG MERGER SUB LLC 144A	8.0000	5,220,000	5,193,016	5,389,650
CR BARD INC	1.3750	1,000,000	999,229	999,071
CRC ESCROW ISSUER LLC / C 144A	5.2500	1,105,000	1,105,000	1,105,000
CREDIT SUISSE COMMERCIAL C1 A3	6.3067	89,146	84,520	89,078
CRESTWOOD MIDSTREAM PARTNERS L	6.2500	870,000	870,123	897,188
CRF AFFORDABLE HOUSI 1A C 144A	6.2463	8,465,000	7,496,581	10,167,819
CRF AFFORDABLE HOUSI 1A D 144A	6.2463	1,694,747	1,110,071	1,624,720
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700	677,505	677,505	665,052
CROSBY WORLDWIDE 11/13	0.0000	438,675	438,675	404,678
CROWN CASTLE INTERNATIONAL COR	2.2500	215,000	214,952	212,034
CROWN CASTLE INTERNATIONAL COR	3.2000	4,160,000	4,153,399	4,140,254
CROWN CASTLE INTERNATIONAL COR	3.4000	215,000	214,967	221,355
CROWN CASTLE INTERNATIONAL COR	5.2500	6,000,000	6,317,135	6,642,024
CROWN CASTLE TOWERS LLC 144A	6.1130	2,100,000	2,116,747	2,243,819
CSAIL 2016-C5 COMMERCIAL C5 XA	1.0486	1,308,749	72,637	75,490
CSC HOLDINGS LLC	5.2500	180,000	160,766	182,025
CSC HOLDINGS LLC	7.6250	1,000,000	1,007,766	1,038,000
CSC HOLDINGS LLC 144A	5.5000	3,250,000	3,350,894	3,380,000
CVS HEALTH CORP	2.1250	425,000	423,154	421,070
CVS HEALTH CORP	2.2500	1,000,000	1,002,192	1,004,469
CVS HEALTH CORP	3.5000	150,000	156,058	156,042
CVS HEALTH CORP	4.1250	925,000	956,699	977,054
CVS PASS-THROUGH TRUST	6.9430	4,589,878	5,334,261	5,439,667
CVS PASS-THROUGH TRUST 144A	7.5070	731,242	731,304	905,706
CWABS ASSET-BACKED CER 11 3AV3	1.4972	766,000	544,735	704,749
CYRUSONE LP / CYRUSONE FI 144A	5.0000	1,385,000	1,388,237	1,457,713
DAE FUNDING LLC 144A	4.5000	50,000	50,000	51,244
DAE FUNDING LLC 144A	5.0000	100,000	99,939	102,500
DAIMLER FINANCE NORTH AME 144A	2.0000	2,755,000	2,754,203	2,713,062
DAIMLER FINANCE NORTH AME 144A	2.2000	300,000	295,051	296,651
DANA INC	5.5000	385,000	401,366	404,250
DARDEN RESTAURANTS INC	3.8500	1,255,000	1,257,718	1,276,238
DAVITA INC	5.0000	215,000	207,993	212,106
DAVITA INC	5.1250	6,420,000	6,468,609	6,436,050
DB MASTER FINANCE 1A A2II 144A	3.9800	487,500	501,737	498,727
DBP HOLDING CORP 144A	7.7500	3,365,000	3,189,924	1,817,100
DBUBS 2011-LC2 MO LC2A A4 144A	4.5370	5,800,000	5,861,135	6,176,725
DELL 2/17 TL	0.0000	317,604	316,254	318,595
DELL INTERNATIONAL LLC / 144A	3.4800	400,000	399,944	407,943
DELL INTERNATIONAL LLC / 144A	4.4200	7,400,000	7,488,000	7,769,372
DELL INTERNATIONAL LLC / 144A	5.4500	6,545,000	6,542,806	7,162,845
DELL INTERNATIONAL LLC / 144A	6.0200	580,000	597,700	644,119
DELL SOFTWARE 10/16 COV-LITE	0.0000	233,272	230,285	236,407
DELTA AIR LINES 2007-1 CLASS A	6.8210	149,158	145,333	171,889
DELTA AIR LINES 2009-1 CLASS A	7.7500	273,635	273,719	300,315
DELTA AIR LINES 2015-1 CLASS A	3.6250	2,194,672	2,194,672	2,285,751
DELTA AIR LINES INC	2.8750	1,115,000	1,112,492	1,127,539
DELTA AIR LINES INC	3.6250	1,200,000	1,199,850	1,233,360
DENBURY RESOURCES INC 144A	9.0000	820,000	811,892	800,525
DEUTSCHE ALT-A SECURITI AR1 A4	1.3972	601,523	442,608	579,044
DEUTSCHE ALT-A SECURITI OA1 A1	1.3872	1,569,402	1,159,996	1,348,323
DEVON ENERGY CORP	3.2500	2,800,000	2,732,048	2,833,126
DEVON ENERGY CORP	4.7500	100,000	74,582	101,240
DEVON ENERGY CORP	5.0000	175,000	144,813	184,412
DEVON ENERGY CORP	5.6000	920,000	949,187	1,006,845
DIGITAL REALTY TRUST LP	2.7500	220,000	219,850	219,028
DIGITAL REALTY TRUST LP	3.9500	9,470,930	9,418,930	9,985,009
DIGITALGLOBE 12/16 TLB	0.0000	278,600	277,977	278,369
DIGNITY HEALTH	2.6370	548,000	554,832	552,899
DISCOVER BANK	2.6000	400,000	403,032	402,603
DISCOVER BANK	3.1000	4,725,000	4,724,398	4,835,374
DISCOVER BANK	3.2000	250,000	256,595	255,059
DISCOVER BANK	4.2000	1,200,000	1,259,335	1,273,350

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
DISCOVERY COMMUNICATIONS LLC	2.2000	100,000	99,962	100,332
DISCOVERY COMMUNICATIONS LLC	2.9500	3,130,000	3,126,075	3,138,272
DISCOVERY COMMUNICATIONS LLC	3.9500	455,000	453,379	451,739
DISCOVERY COMMUNICATIONS LLC	2.0361	100,000	100,000	100,611
DISH DBS CORP	5.0000	3,455,000	3,420,726	3,530,578
DISH DBS CORP	5.8750	1,375,000	1,332,614	1,450,228
DISH DBS CORP	6.7500	815,000	852,513	896,500
DISH DBS CORP	7.7500	880,000	880,243	1,010,390
DOLLAR TREE INC	5.2500	1,400,000	1,400,061	1,439,725
DOMINION ENERGY INC	1.6000	1,000,000	999,943	993,557
DOMINION ENERGY INC	2.5000	200,000	202,450	201,715
DOMINION ENERGY INC	4.0500	500,000	497,433	491,872
DOMINION ENERGY INC	4.9000	100,000	98,611	110,975
DOMINION ENERGY INC	2.9620	3,160,000	3,191,552	3,205,413
DOMINION ENERGY INC	2.5790	105,000	105,108	105,876
DOOSAN BOBCAT/DOOSAN INFRACORE	0.0000	493,763	492,580	496,355
DOW CHEMICAL CO/THE	4.2500	434,000	450,792	458,258
DOW CHEMICAL CO/THE	4.6250	400,000	374,033	424,061
DR HORTON INC	3.6250	3,400,000	3,398,991	3,406,321
DTZ 8/15 TL	0.0000	742,753	737,778	744,083
DUKE ENERGY CAROLINAS LLC	2.5000	1,305,000	1,304,598	1,311,800
DUKE ENERGY CAROLINAS LLC	4.2500	700,000	723,165	760,330
DUKE ENERGY CAROLINAS LLC	6.0500	300,000	299,286	395,791
DUKE ENERGY CORP	2.4000	250,000	249,497	248,224
DUKE ENERGY CORP	3.7500	2,200,000	2,198,837	2,119,272
DUKE ENERGY CORP	4.8000	500,000	498,392	556,714
DUKE ENERGY FLORIDA LLC	3.4000	375,000	372,943	353,444
DUKE ENERGY INDIANA LLC	6.3500	300,000	299,146	406,237
DUKE ENERGY PROGRESS LLC	2.8000	300,000	299,666	305,985
DUKE ENERGY PROGRESS LLC	4.2000	300,000	298,536	322,919
DUPONT (E.I.) DE NEMOURS 3/17	0.0000	196,775	195,364	197,759
DUQUESNE LIGHT HOLDINGS I 144A	6.4000	1,400,000	1,395,790	1,555,684
DUQUESNE LIGHT HOLDINGS I 144A	3.6160	1,500,000	1,500,003	1,489,637
DXC TECHNOLOGY CO	2.8750	85,000	84,781	86,133
DXC TECHNOLOGY CO	4.2500	800,000	817,910	841,695
DXC TECHNOLOGY CO	4.7500	800,000	842,929	855,696
DXC TECHNOLOGY CO	2.2661	4,000,000	4,025,321	4,015,157
DYNEGY INC	6.7500	1,393,000	1,406,950	1,441,755
DYNEGY INC	7.3750	245,000	245,047	255,106
DYNEGY INC	7.6250	955,000	981,679	989,619
DYNEGY INC 144A	8.0000	125,000	120,082	129,375
DYNEGY INC 144A	8.1250	690,000	684,909	710,700
EAGLECLAW 6/17 TLB	0.0000	105,000	103,984	105,689
EATON VANCE CORP	3.5000	600,000	597,883	608,542
EBAY INC	2.7500	1,000,000	999,590	996,851
EBAY INC	2.8750	350,000	349,558	354,777
EDISON INTERNATIONAL	2.4000	270,000	269,133	267,893
EDUCATION MANAGEMENT 9/14 TLB	0.0000	443,347	581,219	4,988
EI DU PONT DE NEMOURS & CO	2.2000	190,000	189,818	191,223
ELECTRONIC ARTS INC	4.8000	515,000	513,522	570,042
ELEMENT RAIL LEASIN 1A A2 144A	3.5850	2,227,000	2,225,058	2,232,589
ELI LILLY & CO	3.7000	160,000	159,262	160,689
ELI LILLY & CO	3.9500	105,000	104,436	108,657
EMDEON 3/17 COV-LITE TLB	0.0000	498,750	497,602	499,872
EMERA US FINANCE LP	2.1500	135,000	134,972	135,054
EMERA US FINANCE LP	2.7000	2,650,000	2,650,391	2,664,275
EMERA US FINANCE LP	4.7500	400,000	434,899	428,934
EMI MUSIC PUBLISHING GROU 144A	7.6250	1,320,000	1,320,459	1,468,500
ENABLE MIDSTREAM PARTNERS LP	4.4000	3,905,000	3,922,989	3,971,823
ENDO FINANCE LLC / ENDO F 144A	5.3750	225,000	223,163	183,375
ENDO FINANCE LLC 144A	5.7500	2,310,000	2,275,402	2,027,025
ENERGEN CORP	4.6250	171,000	161,684	173,565
ENERGIZER HOLDINGS INC 144A	5.5000	1,610,000	1,622,876	1,694,525
ENERGY TRANSFER EQUITY 1/17 TL	0.0000	500,294	498,072	502,510
ENERGY TRANSFER EQUITY LP	5.5000	210,000	207,317	221,025
ENERGY TRANSFER EQUITY LP	5.8750	3,130,000	3,366,614	3,360,838
ENERGY TRANSFER LP	2.5000	600,000	599,921	602,356
ENERGY TRANSFER LP	4.0500	4,595,000	4,607,557	4,658,602
ENERGY TRANSFER LP	4.2000	1,600,000	1,596,990	1,619,999
ENERGY TRANSFER LP	5.3000	1,600,000	1,592,178	1,603,636
ENERGY TRANSFER LP	5.9500	85,000	83,346	91,010
ENERGY TRANSFER LP	6.0500	1,755,000	1,867,411	1,895,845
ENERGY TRANSFER LP	6.1250	100,000	106,975	109,825
ENERGY TRANSFER LP	9.7000	89,000	88,988	98,306
ENERGY TRANSFER LP / REGENCY E	4.5000	1,700,000	1,600,776	1,781,483
ENERGY TRANSFER LP / REGENCY E	5.8750	2,440,000	2,556,768	2,700,764
ENTEGRIS INC 144A	6.0000	205,000	208,283	214,225
ENTERGY CORP	2.9500	750,000	706,137	725,300
ENTERGY CORP	4.0000	1,600,000	1,598,417	1,693,268
ENTERGY MISSISSIPPI INC	2.8500	695,000	694,806	670,677
ENTERPRISE FLEET FIN 2 A2 144A	1.5900	720,988	720,951	720,769
ENTERPRISE FLEET FIN 2 A3 144A	2.2200	425,000	427,241	424,885
ENTERPRISE PRODUCTS OPERATING	2.5500	190,000	189,986	191,754
ENTERPRISE PRODUCTS OPERATING	3.3500	2,525,000	2,542,180	2,589,913
ENTERPRISE PRODUCTS OPERATING	3.7000	400,000	411,799	410,814

	Coupon	Units	Cost	Market Value
ENTERPRISE PRODUCTS OPERATING	3.9500	2,500,000	2,502,541	2,623,525
ENTERPRISE PRODUCTS OPERATING	4.9500	1,100,000	1,095,183	1,165,413
ENTERPRISE PRODUCTS OPERATING	5.1000	580,000	579,152	646,270
ENTERPRISE PRODUCTS OPERATING	5.2500	375,000	401,486	400,970
ENTERPRISE PRODUCTS OPERATING	5.9500	100,000	100,007	119,920
ENTERPRISE PRODUCTS OPERATING	6.5000	200,000	199,935	211,639
ENVISION HEALTHCARE 11/16 TLB	0.0000	563,329	559,150	564,388
ENVISION HEALTHCARE CORP	5.6250	1,555,000	1,574,850	1,621,088
ENVISION HEALTHCARE CORP 144A	5.1250	2,635,000	2,645,124	2,733,813
EPICOR 6/15 COV-LITE TL	0.0000	334,955	334,395	335,374
EQT CORP	2.5000	350,000	349,972	351,303
EQT CORP	3.0000	800,000	797,904	801,865
EQT CORP	3.9000	4,380,000	4,376,408	4,380,772
EQT MIDSTREAM PARTNERS LP	4.0000	1,900,000	1,605,034	1,931,398
EQT MIDSTREAM PARTNERS LP	4.1250	275,000	265,987	275,561
EQUIFIRST LOAN SECURITIZ 1 A2B	1.4272	716,908	450,333	633,543
EQUINIX INC	5.8750	165,000	165,016	181,294
ERAC USA FINANCE LLC 144A	4.5000	150,000	150,343	160,111
ERP OPERATING LP	2.8500	460,000	457,230	447,490
ERP OPERATING LP	3.2500	1,430,000	1,427,489	1,433,819
ERP OPERATING LP	3.3750	900,000	896,085	920,330
ESH HOSPITALITY INC 144A	5.2500	2,870,000	2,886,433	2,966,863
ESSEX PORTFOLIO LP	3.2500	900,000	895,474	910,145
ESSEX PORTFOLIO LP	3.8750	1,600,000	1,607,979	1,663,550
EVEREST REINSURANCE HOLDINGS I	4.8680	300,000	299,999	314,428
EVO PAYMENTS 12/16 COV-LITE TL	0.0000	477,600	477,294	482,973
EXELON CORP	2.8500	1,580,000	1,579,835	1,611,410
EXELON CORP	4.4500	65,000	64,678	68,069
EXELON CORP	5.1500	350,000	349,921	378,111
EXELON GENERATION CO LLC	2.9500	1,000,000	999,910	1,017,690
EXELON GENERATION CO LLC	5.2000	800,000	799,524	848,471
EXELON GENERATION CO LLC	5.7500	300,000	298,915	310,861
EXPEDIA INC	4.5000	1,750,000	1,750,959	1,846,199
EXPEDIA INC	5.0000	400,000	398,488	435,006
EXTRACTION OIL & GAS INC 144A	7.3750	1,695,000	1,694,849	1,762,800
EXXON MOBIL CORP	4.1140	300,000	313,255	324,150
EXXON MOBIL CORP	2.3970	300,000	303,107	302,476
EXXON MOBIL CORP	1.9120	350,000	351,674	350,949
FBM FINANCE INC 144A	8.2500	2,745,000	2,795,223	2,937,150
FELCOR LODGING LP	6.0000	310,000	320,528	332,475
FERRELLGAS LP / FERRELLGAS FIN	6.7500	1,350,000	1,350,075	1,302,750
FHLMC MULTICLASS CTF K038 X3	2.4899	1,035,000	1,227,521	143,461
FHLMC MULTICLASS MT	1.6033	1,070,653	127,187	106,476
FHLMC MULTICLASS MT	1.4871	3,495,000	283,340	197,947
FHLMC MULTICLASS MTG K013 X3	2.9093	1,115,000	220,045	97,936
FHLMC MULTICLASS MTG K017 X3	2.2828	2,025,000	281,425	168,572
FHLMC MULTICLASS MTG K021 X3	2.0354	511,277	80,352	42,727
FHLMC MULTICLASS MTG K025 X3	1.8114	775,000	113,062	60,135
FHLMC MULTICLASS MTG K036 X3IO	2.1775	555,000	95,293	61,673
FHLMC MULTICLASS MTG K045 X3	1.5475	2,660,000	298,854	247,697
FHLMC MULTICLASS MTG K064 X3	2.1324	505,000	83,649	81,310
FHLMC MULTICLASS MTG K711 X3	1.6746	2,280,394	237,552	63,916
FIDELITY & GUARANTY LIFE 144A	6.3750	1,305,000	1,347,157	1,337,625
FIDELITY NATIONAL FINANCIAL IN	5.5000	1,650,000	1,722,789	1,808,956
FIDELITY NATIONAL INFORMATION	2.2500	520,000	519,177	516,504
FIDELITY NATIONAL INFORMATION	2.8500	365,000	364,945	369,264
FIDELITY NATIONAL INFORMATION	3.6250	242,000	253,117	251,999
FIDELITY NATIONAL INFORMATION	4.5000	200,000	217,200	216,085
FIELDWOOD 9/13 2ND LIEN TL	0.0000	780,000	770,625	307,320
FIELDWOOD 9/13 TL	0.0000	268,816	268,547	245,966
FIELDWOOD ENERGY 5/16 LAST OUT	0.0000	1,425,000	1,408,540	976,125
FIFTH THIRD BANK/CINCINNATI OH	1.6250	300,000	298,868	298,154
FIFTH THIRD BANK/CINCINNATI OH	2.2500	2,005,000	2,004,586	2,005,044
FIFTH THIRD BANK/CINCINNATI OH	2.3750	850,000	851,170	857,036
FIFTH THIRD BANK/CINCINNATI OH	3.8500	1,951,000	2,058,294	2,004,346
FIRST DATA 4/17 TL	0.0000	651,421	636,123	653,401
FIRST DATA 6/17 TL	0.0000	687,144	686,628	688,099
FIRST DATA CORP 144A	5.3750	65,000	65,001	67,990
FIRST DATA CORP 144A	5.7500	8,020,000	8,301,333	8,390,925
FIRST DATA CORP 144A	7.0000	2,620,000	2,637,896	2,797,636
FIRST HORIZON ALTERNAT AA6 2A1	3.1885	34,624	32,730	33,119
FIRST QUALITY FINANCE CO 144A	4.6250	2,420,000	2,324,209	2,444,926
FIRST QUALITY FINANCE CO 144A	5.0000	500,000	500,002	515,625
FIRSTENERGY CORP	2.8500	3,275,000	3,271,256	3,283,671
FIRSTENERGY CORP	4.2500	2,900,000	2,867,747	3,068,093
FIRSTENERGY CORP	7.3750	825,000	1,071,192	1,097,521
FIRSTENERGY TRANSMISSION 144A	5.4500	650,000	724,531	755,010
FISERV INC	2.7000	1,000,000	999,083	1,012,190
FISERV INC	3.8500	550,000	549,711	575,304
FLAGSHIP CREDIT AUTO 1 B 144A	2.5500	236,127	236,105	236,654
FLEETPRIDE 11/12 TL	0.0000	254,513	254,871	250,484
FLEX ACQUISITION CO INC 144A	6.8750	1,330,000	1,334,796	1,380,706
FLEXI-VAN LEASING INC 144A	7.8750	2,700,000	2,687,452	2,700,000
FLORIDA GAS TRANSMISSION 144A	7.9000	500,000	527,988	543,356
FOCUS FINANCIAL PARTNERS 5/17	0.0000	250,000	249,702	251,875

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
FORD CREDIT AUTO OWNE 1 A 144A	2.1200	300,000	301,970	301,138
FORD CREDIT AUTO OWNE 2 A 144A	2.4400	300,000	304,414	302,881
FORD CREDIT AUTO OWNER TRU C B	1.7300	650,000	644,033	642,735
FORD CREDIT AUTO OWNER TRU C C	1.9300	290,000	287,327	287,733
FORD MOTOR CREDIT CO LLC	2.0210	785,000	785,000	784,537
FORD MOTOR CREDIT CO LLC	2.1450	200,000	200,216	200,250
FORD MOTOR CREDIT CO LLC	2.5510	1,600,000	1,599,998	1,610,336
FORD MOTOR CREDIT CO LLC	3.0960	3,470,000	3,477,326	3,439,442
FORD MOTOR CREDIT CO LLC	3.1570	2,000,000	2,000,000	2,040,782
FORD MOTOR CREDIT CO LLC	3.3360	4,805,000	4,805,000	4,914,136
FORD MOTOR CREDIT CO LLC	5.0000	4,030,000	4,095,975	4,110,152
FORD MOTOR CREDIT CO LLC	2.2620	450,000	450,941	451,167
FORD MOTOR CREDIT CO LLC	2.4250	2,815,000	2,815,000	2,815,282
FORD MOTOR CREDIT CO LLC	2.2200	200,000	200,552	200,820
FORD MOTOR CREDIT CO LLC	2.1391	200,000	199,997	200,877
FORD MOTOR CREDIT CO LLC	2.1403	200,000	200,511	200,957
FORD MOTOR CREDIT CO LLC	2.9790	375,000	375,000	373,422
FORD MOTOR CREDIT CO LLC	2.2903	830,000	830,000	831,532
FORD MOTOR CREDIT CO LLC	2.3906	900,000	900,000	899,550
FORESIGHT ENERGY LLC / FO 144A	11.5000	280,000	276,010	245,000
FOREST LABORATORIES LLC 144A	4.3750	583,000	583,871	597,867
FORTIVE CORP	2.3500	375,000	374,935	373,807
FORTRESS INVESTMENT 6/17 TLB	0.0000	355,000	354,179	358,298
FORTRESS TRANSPORTATION & 144A	6.7500	500,000	513,498	520,000
FORTUNE BRANDS HOME & SECURITY	4.0000	3,000,000	2,984,477	3,146,643
FREMF 2014-K715 MO K715 C 144A	4.2664	306,458	316,119	312,115
FREMF 2015-K43 MORT K43 C 144A	3.8624	200,000	203,296	193,425
FREMF 2017-KT01 MU KT01 B 144A	4.5660	300,000	300,000	299,679
FREMONT HOME LOAN TRUST 3 2A3	1.4072	2,627,962	1,703,540	1,518,235
FRONTIER COMMUNICATIONS CORP	6.8750	1,750,000	1,571,397	1,308,125
FRONTIER COMMUNICATIONS CORP	7.1250	1,925,000	1,687,666	1,477,438
FRONTIER COMMUNICATIONS CORP	7.6250	760,000	758,437	577,600
GARDNER DENVER 8/17 (USD)	0.0000	129,336	129,065	129,450
GARTNER 3/17 TLB	0.0000	229,425	229,155	231,146
GATES GLOBAL 4/17 (USD) TLB	0.0000	559,699	555,980	561,798
GATES GLOBAL LLC / GATES 144A	6.0000	1,195,000	1,164,068	1,227,863
GE COMMERCIAL MORTGAGE C C1 AM	5.6060	150,000	153,288	152,604
GENERAL ELECTRIC CO	2.7000	1,395,000	1,365,461	1,420,163
GENERAL ELECTRIC CO	4.5000	535,000	570,052	598,886
GENERAL ELECTRIC CO	5.3000	590,000	609,705	648,760
GENERAL ELECTRIC CO	5.5000	859,000	918,511	926,894
GENERAL ELECTRIC CO	5.8750	963,000	1,071,016	1,260,176
GENERAL ELECTRIC CO	6.1500	315,000	325,673	417,697
GENERAL MOTORS CO	4.0000	600,000	574,479	609,544
GENERAL MOTORS CO	4.2000	360,000	359,480	365,247
GENERAL MOTORS CO	5.2000	690,000	667,286	694,609
GENERAL MOTORS CO	6.2500	360,000	383,521	411,423
GENERAL MOTORS CO	6.6000	100,000	115,301	118,791
GENERAL MOTORS CO	6.7500	450,000	494,524	542,071
GENERAL MOTORS CO	2.1117	100,000	100,006	100,090
GENERAL MOTORS FINANCIAL CO IN	2.3500	1,100,000	1,099,784	1,103,677
GENERAL MOTORS FINANCIAL CO IN	2.4000	1,780,000	1,778,993	1,787,824
GENERAL MOTORS FINANCIAL CO IN	3.2000	14,045,000	14,105,446	14,311,528
GENERAL MOTORS FINANCIAL CO IN	3.2500	1,450,000	1,455,694	1,462,983
GENERAL MOTORS FINANCIAL CO IN	3.4500	1,245,000	1,243,570	1,271,619
GENERAL MOTORS FINANCIAL CO IN	3.5000	2,900,000	2,961,875	2,970,185
GENERAL MOTORS FINANCIAL CO IN	3.7000	1,550,000	1,548,223	1,594,318
GENERAL MOTORS FINANCIAL CO IN	4.2000	1,000,000	999,499	1,048,172
GENERAL MOTORS FINANCIAL CO IN	4.3000	600,000	599,331	619,492
GENESIS ENERGY LP / GENESIS EN	5.7500	325,000	271,975	326,219
GENESIS ENERGY LP / GENESIS EN	6.0000	1,000,000	999,103	992,500
GENESIS ENERGY LP / GENESIS EN	6.7500	2,000,000	1,653,961	2,045,000
GENOA HEALTHCARE 10/16 TL	0.0000	193,538	192,718	194,385
GENWORTH HOLDINGS INC	4.8000	20,000	16,781	17,100
GENWORTH HOLDINGS INC	4.9000	40,000	34,373	34,200
GENWORTH HOLDINGS INC	7.2000	75,000	71,264	73,125
GENWORTH HOLDINGS INC	7.6250	44,000	42,039	42,812
GENWORTH HOLDINGS INC	7.7000	16,000	15,729	16,060
GEORGE WASHINGTON UNIVERSITY/T	3.4850	725,000	725,016	753,207
GEORGIA POWER CO	3.2500	3,000,000	2,942,213	2,992,544
GEORGIA POWER CO	4.3000	1,105,000	1,152,416	1,154,556
GEORGIA-PACIFIC LLC 144A	2.5390	1,615,000	1,616,148	1,628,183
GEORGIA-PACIFIC LLC 144A	3.7340	100,000	100,926	105,418
GEORGIA-PACIFIC LLC 144A	5.4000	175,000	190,198	191,764
GETTY IMAGES COV-LITE TLB	0.0000	553,900	552,260	477,971
GILEAD SCIENCES INC	1.8500	190,000	189,934	190,150
GILEAD SCIENCES INC	2.0500	685,000	685,726	688,046
GILEAD SCIENCES INC	4.7500	1,515,000	1,668,268	1,696,427
GLOBAL PAYMENTS 4/17 TLB	0.0000	592,625	592,098	593,786
GMACM MORTGAGE LOAN TR AR1 22A	4.0150	19,316	14,224	18,851
GMF FLOORPLAN OWNER 2 A1 144A	2.1300	390,000	389,962	388,812
GNMA GTD REMIC P/T 12-123 IO	0.8507	8,512,390	739,725	449,601
GO DADDY 2/17 TLB	0.0000	364,313	363,522	365,224
GOLDMAN SACHS GROUP INC/T REGS	1.2500	1,300,000	1,547,819	1,528,898
GOLDMAN SACHS GROUP INC/THE	2.3000	810,000	809,550	813,501

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
GOLDMAN SACHS GROUP INC/THE	2.3500	410,000	409,664	406,493
GOLDMAN SACHS GROUP INC/THE	2.5500	2,725,000	2,743,161	2,756,151
GOLDMAN SACHS GROUP INC/THE	2.6000	575,000	580,301	579,649
GOLDMAN SACHS GROUP INC/THE	2.6250	1,300,000	1,298,958	1,310,406
GOLDMAN SACHS GROUP INC/THE	2.8750	868,000	869,409	880,236
GOLDMAN SACHS GROUP INC/THE	3.0000	425,000	430,188	429,912
GOLDMAN SACHS GROUP INC/THE	3.5000	3,875,000	3,873,239	3,921,021
GOLDMAN SACHS GROUP INC/THE	3.7500	7,060,000	7,033,550	7,254,722
GOLDMAN SACHS GROUP INC/THE	3.8500	1,305,000	1,306,711	1,333,272
GOLDMAN SACHS GROUP INC/THE	4.2500	3,990,000	4,040,251	4,159,753
GOLDMAN SACHS GROUP INC/THE	4.7500	1,050,000	1,114,052	1,167,660
GOLDMAN SACHS GROUP INC/THE	4.8000	725,000	721,647	811,432
GOLDMAN SACHS GROUP INC/THE	5.7500	1,500,000	1,616,610	1,681,204
GOLDMAN SACHS GROUP INC/THE	5.9500	2,550,000	2,577,851	2,582,330
GOLDMAN SACHS GROUP INC/THE	6.1250	500,000	530,979	627,922
GOLDMAN SACHS GROUP INC/THE	6.1500	3,655,000	3,727,965	3,734,861
GOLDMAN SACHS GROUP INC/THE	6.2500	1,215,000	1,311,768	1,603,906
GOLDMAN SACHS GROUP INC/THE	6.7500	1,175,000	1,242,765	1,550,167
GOLDMAN SACHS GROUP INC/THE	3.2720	7,710,000	7,710,000	7,720,047
GOLDMAN SACHS GROUP INC/THE	2.0597	200,000	200,583	200,802
GOLDMAN SACHS GROUP INC/THE	2.9172	944,000	944,474	978,798
GOLDMAN SACHS GROUP INC/THE	2.9050	1,000,000	1,000,000	1,000,719
GOLDMAN SACHS GROUP INC/THE	3.0872	3,889,000	3,927,276	4,033,485
GOLDMAN SACHS GROUP INC/THE	2.5225	1,910,000	1,922,917	1,940,830
GOLDMAN SACHS GROUP INC/THE	2.3661	2,000,000	2,000,000	2,011,512
GOODMAN US FINANCE THREE 144A	3.7000	2,100,000	2,092,257	2,093,077
GOODYEAR TIRE & RUBBER CO/THE	5.1250	255,000	255,004	266,794
GRAY TELEVISION INC 144A	5.1250	210,000	208,725	211,050
GRAY TELEVISION INC 144A	5.8750	55,000	55,797	56,650
GREAT WESTERN PETROLEUM L 144A	9.0000	1,665,000	1,650,895	1,675,406
GREENSKY 8/17 COV-LITE TL	0.0000	350,000	346,534	347,375
GRINDING MEDIA INC / MOLY 144A	7.3750	1,820,000	1,943,172	1,974,700
GROUP 1 AUTOMOTIVE INC 144A	5.2500	465,000	439,862	470,813
GS MORTGAGE SECURI GC5 XA 144A	1.3536	6,596,811	6,596,811	277,440
GS MORTGAGE SECURITIES GC13 XA	0.1721	3,503,375	20,350	16,731
GSAMP TRUST 2006-NC2 NC2 A2D	1.4772	1,300,488	827,144	868,266
GSR MORTGAGE LOAN TRUS AR2 1A2	3.5029	46,751	46,767	46,598
GSR MORTGAGE LOAN TRUST 11 1A1	3.8137	162,929	137,171	165,903
GULFPORT ENERGY CORP	6.6250	2,280,000	2,341,112	2,308,500
H&E EQUIPMENT SERVICES IN 144A	5.6250	1,575,000	1,583,223	1,661,625
HALLIBURTON CO	2.0000	120,000	120,141	120,237
HALLIBURTON CO	3.2500	250,000	250,688	257,241
HANESBRANDS INC 144A	4.6250	1,375,000	1,375,017	1,431,719
HANESBRANDS INC 144A	4.8750	1,340,000	1,340,019	1,391,925
HARBOR FREIGHT TOOLS 8/16	0.0000	662,457	660,189	664,941
HARBORVIEW MORTGAGE LO 11 3A1A	1.9372	34,371	34,261	28,960
HARBORVIEW MORTGAGE LOA 1 2A1A	1.7772	44,968	41,198	42,964
HARBORVIEW MORTGAGE LOA 2 2A1A	1.6772	51,915	48,621	48,384
HARBORVIEW MORTGAGE LOA 9 2A1A	1.5789	22,710	22,741	22,194
HARBORVIEW MORTGAGE LOAN 2 1A	3.5336	52,448	29,253	41,191
HARBORVIEW MORTGAGE LOAN 4 3A	2.3600	11,500	11,947	11,145
HARRIS CORP	1.9990	275,000	275,052	275,480
HARRIS CORP	2.7000	65,000	65,000	65,682
HARRIS CORP	4.8540	105,000	105,000	115,678
HARSCO 10/16 TLB	0.0000	308,450	305,617	312,176
HARTFORD FINANCIAL SERVICES GR	5.5000	275,000	298,155	296,165
HARTFORD FINANCIAL SERVICES GR	8.1250	100,000	100,759	103,750
HASBRO INC	3.1500	385,000	384,804	393,199
HCA HEALTHCARE INC	6.2500	2,330,000	2,395,165	2,522,225
HCA INC	4.5000	1,675,000	1,692,296	1,712,688
HCA INC	4.7500	2,035,000	2,070,324	2,146,925
HCA INC	5.2500	1,180,000	1,180,258	1,271,450
HCA INC	5.3750	1,635,000	1,655,453	1,722,881
HCA INC	5.8750	3,811,000	4,013,140	4,179,363
HCA INC	6.5000	1,600,000	1,701,176	1,742,000
HCA INC	7.5000	105,000	98,342	108,413
HD SUPPLY 9/16 ADD-ON TLB2	0.0000	397,000	395,283	399,315
HD SUPPLY INC 144A	5.7500	3,715,000	3,791,792	3,975,050
HEALOGICS 7/14 COV-LITE TL	0.0000	184,775	183,889	149,590
HEALTHSOUTH CORP	5.1250	2,440,000	2,441,743	2,521,618
HEALTHSOUTH CORP	5.7500	2,910,000	2,911,606	3,014,347
HEARTHSIDE FOOD 1/17 TLB	0.0000	426,800	425,673	427,688
HELIX 2/17 TL	0.0000	585,000	582,203	591,020
HERC RENTALS INC 144A	7.5000	140,000	150,785	151,375
HERC RENTALS INC 144A	7.7500	134,000	143,360	145,390
HERTZ CORP/THE 144A	5.5000	340,000	319,718	306,000
HERTZ CORP/THE 144A	7.6250	70,000	70,000	72,188
HEWLETT PACKARD ENTERPRIS 144A	2.1000	5,305,000	5,304,687	5,306,800
HEWLETT PACKARD ENTERPRISE CO	2.8500	700,000	699,521	706,998
HEWLETT PACKARD ENTERPRISE CO	3.6000	615,000	614,889	637,476
HEWLETT PACKARD ENTERPRISE CO	4.4000	3,520,500	3,638,855	3,751,680
HEWLETT PACKARD ENTERPRISE CO	6.3500	600,000	597,688	635,935
HEXCEL CORP	3.9500	500,000	500,996	510,089
HEXION INC 144A	13.7500	100,000	99,993	82,000
HILEX POLY 12/16 COV-LITE TL	0.0000	334,163	332,667	334,894

	Coupon	Units	Cost	Market Value
HILTON HOTELS 8/16 EXTENDED TL	0.0000	388,437	387,540	389,967
HILTON WORLDWIDE FINANCE LLC /	4.6250	1,500,000	1,499,940	1,545,000
HILTON WORLDWIDE FINANCE LLC /	4.8750	1,300,000	1,300,022	1,365,000
HOLLYFRONTIER CORP	5.8750	700,000	761,471	761,838
HOME DEPOT INC/THE	3.3500	170,000	169,800	175,838
HOME DEPOT INC/THE	5.4000	500,000	500,619	618,765
HOME DEPOT INC/THE	5.8750	500,000	598,298	649,454
HOME DEPOT INC/THE	5.9500	300,000	382,230	395,315
HOSPITALITY PROPERTIES TRUST	4.2500	850,000	844,050	885,479
HOSTESS BRANDS 5/17 TL	0.0000	502,186	501,350	503,652
HP INC	3.7500	121,000	121,030	125,810
HP INC	4.3000	470,000	485,649	498,006
HSBC BANK USA NA	4.8750	1,835,000	1,943,532	1,973,351
HSBC FINANCE CORP	6.6760	116,000	125,041	131,213
HSBC USA INC	2.3500	1,600,000	1,601,307	1,610,230
HSBC USA INC	2.6250	1,275,000	1,274,547	1,287,123
HSBC USA INC	2.7500	3,600,000	3,598,141	3,664,692
HSI ASSET LOAN OBLIGATI WF1 A1	1.2972	42,670	42,688	19,700
HUB INTERNATIONAL 10/13 (USD)	0.0000	343,559	343,559	345,672
HUB INTERNATIONAL LTD 144A	7.8750	2,110,000	2,092,969	2,197,038
HUBBELL INC	3.1500	430,000	426,608	429,773
HUMANA INC	2.6250	390,000	389,994	394,351
HUNTINGTON BANCSHARES INC/OH	3.1500	250,000	256,516	256,323
HUNTINGTON NATIONAL BANK/THE	2.3750	475,000	474,977	477,758
HUNTINGTON NATIONAL BANK/THE	2.4000	1,830,000	1,827,944	1,838,751
HUNTINGTON NATIONAL BANK/THE	2.5000	1,465,000	1,461,612	1,455,762
HYLAND SOFTWARE 1/17 TL	0.0000	479,346	478,027	483,440
HYUNDAI AUTO LEASE S A A4 144A	2.1300	400,000	402,203	400,899
HYUNDAI AUTO RECEIVABLES B A4	1.9600	275,000	272,657	273,854
HYUNDAI CAPITAL AMERICA 144A	2.5000	3,700,000	3,705,994	3,702,596
IMMUCOR 6/17 TL	0.0000	203,232	201,733	206,026
IMPAC SECURED ASSETS TRU 1 2A2	1.6472	404,585	398,060	396,162
IMPAC SECURED ASSETS TRU 2 2M1	1.7372	470,000	465,865	432,966
IMPAC SECURED ASSETS TRU 4 A2C	1.4972	8,178,617	4,754,555	6,071,939
IMS HEALTH 2/17 (USD) TLB	0.0000	0	0	0
INC RESEARCH / INVENTIV HEALTH	0.0000	595,000	594,272	596,821
INDIANA MICHIGAN POWER CO	4.5500	200,000	199,314	222,213
INDIANA MICHIGAN POWER CO	6.0500	420,000	417,904	530,144
INDYMAC INDA MORTGAGE AR7 1A1	3.4478	39,823	21,538	39,150
INFOR (LAWSON) 2/17 (USD) B6	0.0000	250,164	249,323	249,461
INFOR SOFTWARE PARENT LLC 144A	7.1250	75,000	75,491	76,335
INFOR US INC	6.5000	1,780,000	1,820,402	1,845,629
INGERSOLL-RAND GLOBAL HOLDING	2.8750	50,000	49,981	50,570
INGLES MARKETS INC	5.7500	4,325,000	4,378,710	4,227,688
INSTALLED BUILDING 3/17	0.0000	230,000	228,902	231,150
INTEGRATED DEVICE 3/17 COV-LIT	0.0000	269,325	268,713	269,998
INTEL CORP	4.1000	260,000	258,499	274,898
INTEL CORP	4.8000	500,000	526,713	582,219
INTERCONTINENTAL EXCHANGE INC	2.3500	325,000	324,274	322,741
INTERCONTINENTAL EXCHANGE INC	3.7500	1,940,000	1,967,161	2,025,610
INTERCONTINENTAL EXCHANGE INC	4.0000	400,000	435,026	430,969
INTERNATIONAL EQUIPMENT 8/13	0.0000	400,111	398,221	401,612
INTERNATIONAL LEASE FINAN 144A	7.1250	1,100,000	1,105,861	1,151,750
INTERNATIONAL LEASE FINANCE CO	8.6250	1,681,000	1,999,235	2,060,139
INTERNATIONAL PAPER CO	3.0000	158,000	149,558	153,488
INTREPID AVIATION GROUP H 144A	6.8750	1,605,000	1,577,112	1,574,906
ION MEDIA 5/17 TL	0.0000	507,462	506,371	509,365
IPALCO ENTERPRISES INC 144A	3.7000	600,000	599,415	601,469
IPAYMENT 4/17 TL	0.0000	205,000	203,091	207,050
IRON MOUNTAIN INC 144A	4.8750	4,505,000	4,504,999	4,572,575
IRS P US0006M 3.63%	0.0000	1,900,000	109,250	38,353
IRS P US0006M 3.75%	0.0000	-8,500,000	-111,080	-23,861
IRS P USD 30Y 10BPS R 2.9325%	0.0000	3,100,000	322,400	74,655
IRS P USD 30Y 8BPS R 3.02%	0.0000	6,000,000	484,615	11,374
IRS P USD 30Y_93BPS R 3.18%	0.0000	10,700,000	998,463	154,644
IRS P USD 5Y 18BPS R 2.8%	0.0000	-26,000,000	-488,372	-671
IRS P USD 5Y 21BPS R 3% 091923	0.0000	-92,350,000	-1,964,919	-147,252
IRS P USD 5Y 23BPS R 2.9%	0.0000	-13,600,000	-321,455	-22,367
IRS R 2.94% P LIBOR 3M	0.0000	-8,600,000	-62,500	-63,829
IRS R 2.94% P LIBOR 3M 9/20/24	0.0000	-12,000,000	-84,651	-89,064
IRS R 2.9700 P US0003M	0.0000	-9,100,000	-141,207	-36,667
IRS R 2.98 P US0003M 02/23/23	0.0000	-4,500,000	-24,975	-440
IRS R 3.00 P US0003M 03/05/23	0.0000	-5,400,000	-31,104	-603
IRS R 3.1000 P US0003M	0.0000	2,100,000	141,750	60,753
IRS R 3.25% P LIBOR 3M 092049	0.0000	2,800,000	84,933	89,075
IRS R 3.25% P LIBOR 3M 9/20/49	0.0000	2,000,000	62,000	63,625
IRS R US0003M P 3.185% 9/19/48	0.0000	10,300,000	952,750	146,931
J. CREW 2/14 COV-LITE TLB	0.0000	508,895	507,520	297,704
JABIL INC	4.7000	300,000	313,127	319,125
JAGUAR HOLDING CO II / PH 144A	6.3750	2,250,000	2,249,926	2,354,063
JBS USA LUX SA / JBS USA 144A	5.8750	305,000	305,964	305,763
JBS USA LUX SA / JBS USA 144A	7.2500	4,235,000	4,296,082	4,319,700
JC PENNEY CORP INC	6.3750	1,000,000	736,065	707,500
JDA SOFTWARE 10/16 TLB	0.0000	208,950	208,047	210,032
JEFFERIES FINANCE LLC / J 144A	6.8750	1,800,000	1,710,376	1,809,000



	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
JEFFERIES FINANCE LLC / J 144A	7.3750	2,150,000	2,170,083	2,217,188
JEFFERIES LOANCORE LLC / 144A	6.8750	1,600,000	1,607,189	1,654,000
JERSEY CENTRAL POWER & LI 144A	4.3000	700,000	731,117	732,608
JERSEY CENTRAL POWER & LI 144A	4.7000	500,000	542,579	543,021
JIMMY SANDERS 5/13 COV-LITE TL	0.0000	126,801	126,055	117,449
JM SMUCKER CO/THE	1.7500	900,000	899,789	900,871
JM SMUCKER CO/THE	2.5000	270,000	269,413	272,526
JOHN DEERE CAPITAL CORP	2.1500	350,000	349,298	346,793
JOHN DEERE CAPITAL CORP	2.6500	900,000	899,864	880,767
JOHNSON & JOHNSON	2.4500	180,000	179,783	176,750
JOHNSON & JOHNSON	2.9500	1,615,000	1,641,618	1,667,834
JOHNSON & JOHNSON	3.5500	205,000	203,984	210,946
JOHNSON & JOHNSON	3.6250	485,000	483,793	503,985
JOHNSON & JOHNSON	3.7000	1,025,000	1,018,825	1,061,080
JOHNSON & JOHNSON	3.7500	1,100,000	1,097,465	1,149,912
JP MORGAN CHASE COM C2 A2 144A	3.6159	128,077	125,771	130,210
JP MORGAN CHASE COM C4 A4 144A	4.3878	400,000	429,142	424,233
JP MORGAN CHASE COMM C5 D 144A	5.4077	455,000	457,427	457,725
JP MORGAN CHASE COMMERCIAL CBX C	5.0660	300,000	303,955	309,880
JP MORGAN MORTGAGE 3 1A5 144A	3.5000	6,752,726	6,940,259	6,905,715
JP MORGAN MORTGAGE ACQ WMC3 A3	1.3472	572,192	597,181	366,466
JP MORGAN MORTGAGE ACQU NC1 A5	1.5072	300,000	276,702	292,101
JP MORGAN MORTGAGE TRUS A1 6A1	3.5043	94,793	92,386	94,838
JP MORGAN MORTGAGE TRUS A2 1A1	3.3911	84,149	58,878	71,750
JPMBB COMMERCIAL MORTGAGE C23 XA	0.8293	1,223,100	38,170	39,117
JPMORGAN CHASE & CO	2.2500	1,280,000	1,280,000	1,286,891
JPMORGAN CHASE & CO	2.4000	1,050,000	1,050,209	1,053,577
JPMORGAN CHASE & CO	2.5500	950,000	952,176	959,498
JPMORGAN CHASE & CO	2.7000	800,000	798,257	800,212
JPMORGAN CHASE & CO	2.7500	3,000,000	2,997,099	3,056,602
JPMORGAN CHASE & CO	3.2200	1,000,000	999,969	1,016,073
JPMORGAN CHASE & CO	3.2500	400,000	398,689	413,528
JPMORGAN CHASE & CO	3.3000	1,185,000	1,183,781	1,188,508
JPMORGAN CHASE & CO	3.6250	700,000	698,879	702,019
JPMORGAN CHASE & CO	3.8750	6,765,000	6,907,547	7,044,170
JPMORGAN CHASE & CO	3.9000	2,400,000	2,392,660	2,526,886
JPMORGAN CHASE & CO	4.1250	1,870,000	1,910,958	1,949,815
JPMORGAN CHASE & CO	4.2500	10,545,000	10,800,542	11,139,435
JPMORGAN CHASE & CO	4.3500	300,000	301,288	321,415
JPMORGAN CHASE & CO	4.4000	970,000	969,003	1,030,200
JPMORGAN CHASE & CO	4.5000	1,225,000	1,272,590	1,327,300
JPMORGAN CHASE & CO	4.8500	800,000	889,233	917,970
JPMORGAN CHASE & CO	4.9500	300,000	297,942	341,587
JPMORGAN CHASE & CO	5.6000	600,000	596,883	743,817
JPMORGAN CHASE & CO	6.3000	5,675,000	5,985,196	6,055,657
JPMORGAN CHASE & CO	3.7820	400,000	400,000	411,630
JPMORGAN CHASE & CO	4.2600	1,000,000	1,000,000	1,049,366
JPMORGAN CHASE & CO	2.5425	675,000	675,000	689,630
JPMORGAN CHASE & CO	2.2950	250,000	249,815	249,811
JPMORGAN CHASE & CO	2.7961	1,100,000	1,100,000	1,135,200
JPMORGAN CHASE & CO	1.8672	5,120,000	5,118,642	5,123,486
JUNIPER NETWORKS INC	3.1250	700,000	699,742	710,921
JUNIPER NETWORKS INC	3.3000	260,000	259,947	266,547
JUNIPER NETWORKS INC	4.5000	125,000	131,091	132,884
KAISER ALUMINUM CORP	5.8750	210,000	214,789	224,700
KAISER FOUNDATION HOSPITALS	3.1500	185,000	184,349	186,212
KAISER FOUNDATION HOSPITALS	4.1500	910,000	901,423	974,867
KAISER FOUNDATION HOSPITALS	4.8750	725,000	908,808	848,945
KANSAS CITY SOUTHERN	3.0000	3,100,000	3,134,208	3,107,718
KAR AUCTION 5/17 B5 TL	0.0000	131,823	130,854	132,482
KAR AUCTION SERVICES INC 144A	5.1250	2,320,000	2,320,002	2,412,800
KB HOME	7.0000	390,000	402,783	437,775
KELLOGG CO	2.6500	800,000	799,369	794,862
KEMPER CORP	4.3500	1,400,000	1,427,842	1,419,218
KENAN ADVANTAGE 7/15 (USD)	0.0000	546,584	523,771	546,858
KENAN ADVANTAGE 7/15 COV-LITE	0.0000	80,213	79,907	80,253
KENAN ADVANTAGE GROUP INC 144A	7.8750	870,000	870,000	893,925
KENNEDY-WILSON INC	5.8750	3,000,000	3,039,533	3,090,000
KENTUCKY UTILITIES CO	5.1250	450,000	445,605	538,531
KERR-MCGEE CORP	6.9500	1,915,000	2,174,165	2,275,682
KEYBANK NA/CLEVELAND OH	1.6000	250,000	249,949	248,659
KEYCORP	2.9000	450,000	460,524	459,526
KEYSIGHT TECHNOLOGIES INC	4.5500	800,000	816,096	843,789
KFC HOLDING CO/PIZZA HUT 144A	5.0000	1,905,000	1,910,441	2,007,394
KILROY REALTY LP	3.8000	700,000	705,514	721,037
KIMBERLY-CLARK CORP	3.9000	1,450,000	1,439,664	1,481,026
KINDER MORGAN ENERGY PARTNERS	4.1500	460,000	462,205	476,819
KINDER MORGAN ENERGY PARTNERS	4.2500	808,000	840,302	838,513
KINDER MORGAN ENERGY PARTNERS	4.3000	735,000	764,097	764,850
KINDER MORGAN ENERGY PARTNERS	4.7000	125,000	91,544	120,113
KINDER MORGAN ENERGY PARTNERS	5.5000	995,000	984,459	1,046,771
KINDER MORGAN ENERGY PARTNERS	5.9500	1,050,000	1,053,490	1,065,462
KINDER MORGAN ENERGY PARTNERS	6.9500	760,000	818,553	921,833
KINDER MORGAN INC/DE	2.0000	330,000	330,050	330,109
KINDER MORGAN INC/DE	3.0500	90,000	89,918	91,627

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
KINDER MORGAN INC/DE	3.1500	2,375,000	2,369,751	2,387,812
KINDER MORGAN INC/DE	5.5500	650,000	646,461	700,323
KINDER MORGAN INC/DE	2.6392	1,000,000	999,965	1,001,567
KINDER MORGAN INC/DE 144A	5.6250	1,125,000	1,160,436	1,253,062
KINETIC CONCEPTS (ACEILITY)	0.0000	240,000	238,908	239,026
KINETIC CONCEPTS INC / KC 144A	12.5000	200,000	223,138	222,500
KLA-TENCOR CORP	4.6500	1,181,000	1,217,402	1,279,393
KRAFT HEINZ FOODS CO	2.8000	2,215,000	2,265,069	2,255,016
KRAFT HEINZ FOODS CO	3.0000	315,000	316,411	301,736
KRAFT HEINZ FOODS CO	3.9500	100,000	100,188	102,996
KRAFT HEINZ FOODS CO	4.3750	195,000	196,053	192,549
KRAFT HEINZ FOODS CO	5.0000	2,600,000	2,596,138	2,825,351
KRAFT HEINZ FOODS CO	5.2000	200,000	204,488	219,082
KRAFT HEINZ FOODS CO	2.1294	1,800,000	1,800,000	1,801,650
KRAFT HEINZ FOODS CO	1.8794	500,000	500,000	500,449
KRATON POLYMERS LLC / KRA 144A	7.0000	1,530,000	1,543,649	1,640,925
KROGER CO/THE	1.5000	150,000	148,475	148,323
KROGER CO/THE	2.3000	960,000	960,903	963,386
KROGER CO/THE	2.9500	150,000	152,258	151,359
L BRANDS INC	6.8750	800,000	800,096	776,000
LA QUINTA 2/14 COV-LITE TLB	0.0000	715,164	713,356	716,952
LABORATORY CORP OF AMERICA HOL	2.6250	1,960,000	1,959,222	1,980,893
LABORATORY CORP OF AMERICA HOL	3.2000	440,000	439,770	450,342
LABORATORY CORP OF AMERICA HOL	3.2500	3,100,000	3,093,127	3,109,029
LABORATORY CORP OF AMERICA HOL	3.6000	425,000	421,974	433,435
LAM RESEARCH CORP	3.8000	510,000	509,834	526,320
LAMAR MEDIA CORP	5.0000	1,845,000	1,845,105	1,911,881
LAMAR MEDIA CORP	5.7500	330,000	345,235	358,050
LANDS' END 3/14 COV-LITE TLB	0.0000	352,795	351,907	291,056
LAREDO PETROLEUM INC	5.6250	2,585,000	2,561,310	2,604,388
LAREDO PETROLEUM INC	6.2500	150,000	153,214	154,500
LAREDO PETROLEUM INC	7.3750	50,000	48,247	51,750
LATTICE SEMICONDUCTOR 3/15	0.0000	0	0	0
LAZARD GROUP LLC	3.7500	500,000	480,143	509,973
LEAR CORP	3.8000	1,568,000	1,562,917	1,562,048
LEAR CORP	5.2500	1,100,000	1,155,603	1,175,808
LEGG MASON INC	2.7000	2,900,000	2,923,507	2,934,294
LEGG MASON INC	4.7500	50,000	53,043	53,117
LENNOX INTERNATIONAL INC	3.0000	940,000	939,534	941,486
LEVEL 3 2/17 TLB	0.0000	785,000	783,314	784,388
LEVEL 3 FINANCING INC	5.1250	1,865,000	1,867,744	1,896,472
LEVEL 3 FINANCING INC	5.2500	170,000	170,018	174,197
LEVEL 3 FINANCING INC	5.3750	3,575,000	3,616,183	3,670,723
LEVEL 3 FINANCING INC	5.6250	40,000	40,941	41,247
LIBERTY INTERACTIVE LLC	8.2500	250,000	253,018	276,250
LIBERTY MUTUAL GROUP INC 144A	4.8500	725,000	730,056	788,771
LIFEPPOINT HEALTH INC	5.3750	1,555,000	1,555,692	1,617,200
LIFEPPOINT HEALTH INC	5.8750	2,430,000	2,429,986	2,567,417
LIGHTTOWER 4/13 TL	0.0000	437,500	436,183	437,776
LIIF-CHINESE COMMUNITY P (AHS)	7.5000	234,000	234,000	269,798
LIVE NATION ENTERTAINMENT 144A	4.8750	1,210,000	1,221,582	1,252,350
LONG BEACH MORTGAGE LOAN 2 1A	1.4172	3,421,042	2,269,656	2,590,367
LONG BEACH MORTGAGE LOAN 3 1A	1.7572	1,074,354	866,815	977,965
LONG BEACH MORTGAGE LOAN 4 1A1	1.7972	18,554	20,344	18,476
LOWE'S COS INC	4.0500	900,000	911,710	924,386
LSTAR COMMERCIAL MORT 2 B 144A	4.2050	730,000	729,972	730,499
LUMINENT MORTGAGE TRUST 2 A1A	1.4372	2,734,141	1,425,067	2,218,948
M/I HOMES INC	6.7500	215,000	215,032	224,406
M/I HOMES INC 144A	5.6250	80,000	80,000	81,700
MAGELLAN MIDSTREAM PARTNERS LP	5.0000	715,000	726,117	795,546
MANUFACTURERS & TRADERS TRUST	2.0500	250,000	249,799	249,608
MANUFACTURERS & TRADERS TRUST	2.1000	1,665,000	1,664,542	1,666,639
MARATHON OIL CORP	2.8000	850,000	795,588	826,344
MARATHON OIL CORP	4.4000	1,190,000	1,185,705	1,213,473
MARATHON PETROLEUM CORP	3.4000	915,000	914,227	944,294
MARKEL CORP	5.3500	700,000	708,473	762,814
MARRIOTT INTERNATIONAL INC/MD	3.7500	500,000	498,346	514,856
MARSH & MCLENNAN COS INC	3.3000	650,000	657,726	672,305
MARSH & MCLENNAN COS INC	3.7500	1,300,000	1,299,166	1,357,195
MARSH & MCLENNAN COS INC	4.3500	90,000	89,439	96,125
MASCO CORP	3.5000	1,035,000	1,034,043	1,025,239
MASCO CORP	4.4500	2,200,000	2,284,016	2,348,280
MASCO CORP	5.9500	531,000	544,023	598,009
MASSACHUSETTS INSTITUTE OF TEC	4.6780	200,000	200,000	227,476
MASSMUTUAL GLOBAL FUNDING 144A	1.9500	210,000	209,746	209,437
MASTERCARD INC	2.9500	835,000	833,602	834,946
MASTERCARD INC	3.3750	1,900,000	1,903,411	1,983,406
MASTR ASSET BACKED SECU NC1 M2	1.9872	108,533	107,590	109,384
MASTR ASSET BACKED SECU NC3 A1	1.3672	746,427	505,881	468,788
MAXIM INTEGRATED PRODUCTS INC	2.5000	475,000	474,504	477,895
MAXIM INTEGRATED PRODUCTS INC	3.4500	925,000	924,314	930,577
MCCORMICK & CO INC/MD	2.7000	355,000	354,966	356,676
MCCORMICK & CO INC/MD	3.1500	1,400,000	1,399,135	1,412,421
MCDONALD'S CORP	3.7000	500,000	468,013	471,188
MCDONALD'S CORP	4.4500	85,000	86,125	89,984

	Coupon	Units	Cost	Market Value
MCDONALD'S CORP	4.6000	500,000	494,749	548,084
MCDONALD'S CORP	4.7000	125,000	125,622	137,801
MCDONALD'S CORP	4.8750	140,000	149,786	157,596
MCDONALD'S CORP	5.7000	200,000	199,171	243,772
MCKESSON CORP	2.2840	2,610,000	2,614,433	2,625,112
MEAD JOHNSON NUTRITION CO	3.0000	490,000	489,696	503,407
MEDIACOM BROADBAND LLC / MEDIA	5.5000	640,000	638,015	652,800
MEDTRONIC INC	3.1250	700,000	704,913	720,675
MEDTRONIC INC	3.1500	1,450,000	1,531,217	1,501,406
MEDTRONIC INC	3.5000	1,350,000	1,340,121	1,407,930
MEDTRONIC INC	4.6250	300,000	331,047	341,233
MERCK & CO INC	1.8500	790,000	789,807	790,966
MERCK & CO INC	3.7000	90,000	89,509	91,362
MERCURY GENERAL CORP	4.4000	1,200,000	1,201,676	1,234,347
MERRILL LYNCH MORTGAGE I A10 A	1.4472	242,889	247,178	232,356
MERRILL LYNCH MORTGAGE I A4 3A	3.8786	13,724	14,632	13,581
MERRILL LYNCH MORTGAGE IN 2 3A	2.2350	37,710	39,839	35,912
MERRILL LYNCH MORTGAGE IN 3 4A	1.4872	17,140	17,638	16,377
MERRILL LYNCH MORTGAGE IN 3 5A	1.4872	52,470	54,513	48,996
METLIFE INC	4.0500	400,000	380,973	406,612
METLIFE INC	4.6000	700,000	732,483	770,436
METLIFE INC	4.7500	945,000	983,975	1,022,560
METLIFE INC	4.3680	1,025,000	1,121,958	1,116,961
METLIFE INC	6.8170	1,100,000	1,145,312	1,148,386
METLIFE INC	7.7170	250,000	270,340	269,799
METROPOLITAN LIFE GLOBAL 144A	3.0000	2,145,000	2,140,786	2,120,921
METROPOLITAN LIFE GLOBAL 144A	3.4500	1,460,000	1,459,086	1,501,781
MGIC INVESTMENT CORP	5.7500	50,000	50,489	55,000
MICHAELS STORES 9/16 TLB	0.0000	183,226	183,486	183,030
MICRO FOCUS 4/17	0.0000	509,548	508,321	510,185
MICRO FOCUS 4/17(USD) TLB3	0.0000	75,452	75,273	75,547
MICRON TECHNOLOGY INC	5.5000	240,000	233,275	255,900
MICRON TECHNOLOGY INC	7.5000	1,000,000	1,113,075	1,111,250
MICROSOFT CORP	1.5500	1,780,000	1,778,546	1,748,569
MICROSOFT CORP	2.0000	150,000	150,981	150,857
MICROSOFT CORP	2.4000	3,240,000	3,234,056	3,242,510
MICROSOFT CORP	3.4500	400,000	398,515	402,891
MICROSOFT CORP	3.5000	400,000	395,907	389,689
MICROSOFT CORP	3.7000	2,775,000	2,762,299	2,798,423
MICROSOFT CORP	4.0000	1,355,000	1,344,757	1,407,861
MICROSOFT CORP	4.1000	3,995,000	3,986,516	4,329,449
MICROSOFT CORP	4.2500	2,185,000	2,179,186	2,415,695
MID-AMERICA APARTMENTS LP	4.0000	1,800,000	1,784,726	1,870,556
MIDAMERICAN ENERGY CO	3.9500	330,000	329,540	343,117
MIDAMERICAN ENERGY CO	5.7500	750,000	749,509	938,256
MIDWEST PHYSICIAN/DUPAGE	0.0000	260,000	258,720	259,839
MIDWEST PHYSICIAN/DUPAGE MEDIC	0.0000	140,000	138,681	139,650
MILL CITY MORTGAGE L 1 A1 144A	2.5000	244,952	246,176	244,824
MILL CITY MORTGAGE L 3 A1 144A	2.7500	305,000	306,628	306,525
MINERALS TECH 2/17 TLB	0.0000	217,846	216,687	218,935
MISSION BROADCASTING 6/17 TLB2	0.0000	21,469	21,419	21,519
MISSISSIPPI POWER CO	4.2500	200,000	208,679	190,067
MISYS 4/17 (USD) TL	0.0000	580,000	577,218	582,384
MONARCH 5/16 (USD) COV-LITE	0.0000	354,742	354,513	355,334
MONEYGRAM PAYMENT 3/13 TL	0.0000	2,146	2,146	2,142
MONSANTO CO	2.7500	200,000	199,793	202,489
MONSANTO CO	3.3750	600,000	614,559	611,846
MONSANTO CO	4.2000	400,000	411,835	410,329
MONSANTO CO	4.4000	200,000	201,870	204,929
MOODY'S CORP 144A	2.6250	1,500,000	1,490,007	1,490,970
MORGAN STANLEY	1.0000	1,075,000	1,138,396	1,293,101
MORGAN STANLEY	1.3750	1,600,000	1,691,424	1,859,077
MORGAN STANLEY	1.7500	645,000	734,281	789,285
MORGAN STANLEY	2.5000	800,000	799,191	806,684
MORGAN STANLEY	2.6250	995,000	990,754	998,545
MORGAN STANLEY	2.6500	225,000	228,279	227,579
MORGAN STANLEY	2.7500	6,370,000	6,361,064	6,405,247
MORGAN STANLEY	2.8000	545,000	544,635	554,090
MORGAN STANLEY	3.1250	5,415,000	5,366,740	5,311,390
MORGAN STANLEY	3.6250	900,000	891,518	912,226
MORGAN STANLEY	3.7500	4,620,000	4,634,452	4,824,196
MORGAN STANLEY	3.8750	2,435,000	2,486,134	2,542,847
MORGAN STANLEY	3.9500	1,910,000	1,924,939	1,943,004
MORGAN STANLEY	4.0000	605,000	604,596	637,830
MORGAN STANLEY	4.3000	1,100,000	1,186,795	1,153,096
MORGAN STANLEY	4.3500	760,000	768,941	795,650
MORGAN STANLEY	5.5000	2,210,000	2,338,863	2,400,744
MORGAN STANLEY	5.9500	150,000	150,987	151,526
MORGAN STANLEY	6.3750	600,000	722,957	806,705
MORGAN STANLEY	6.6250	2,915,000	2,953,438	2,986,242
MORGAN STANLEY	7.2500	400,000	507,345	544,221
MORGAN STANLEY	3.5910	1,150,000	1,150,000	1,154,285
MORGAN STANLEY	3.9710	1,525,000	1,534,865	1,533,705
MORGAN STANLEY ABS CAP HE4 A2C	1.4672	2,321,283	1,163,737	1,149,644
MORGAN STANLEY BANK OF C26 XA	1.1106	345,646	21,767	22,658

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
MORGAN STANLEY CAPI C2 A4 144A	4.6610	381,000	412,012	407,841
MORGAN STANLEY CAPI C3 XA 144A	0.7924	564,345	11,939	12,904
MORGAN STANLEY CAPI T21 D 144A	5.3289	415,000	291,514	291,529
MORGAN STANLEY CAPIT MP E 144A	3.6933	250,000	249,926	250,592
MORGAN STANLEY CAPITAL HQ13 A3	5.5690	231,109	242,057	231,319
MORGAN STANLEY CAPITAL I HQ8 B	5.4580	45,345	48,821	45,809
MORGAN STANLEY CAPITAL T25 AJ	5.5740	273,911	282,838	277,253
MORGAN STANLEY IXIS REAL 2 A1	1.2872	2,760	2,901	1,418
MOTOROLA SOLUTIONS INC	3.5000	700,000	695,016	720,866
MOTOROLA SOLUTIONS INC	4.0000	627,000	597,291	640,291
MPH ACQUISITION HOLDINGS 144A	7.1250	3,445,000	3,516,447	3,703,375
MPLX LP	4.1250	2,215,000	2,213,033	2,255,263
MPT OPERATING PARTNERSHIP LP /	5.0000	2,100,000	2,100,004	2,152,500
MPT OPERATING PARTNERSHIP LP /	5.2500	1,440,000	1,440,023	1,486,800
MRFC MORTGAGE PASS-THR TBC3 A1	1.6789	19,122	19,899	18,515
MUFG AMERICAS HOLDINGS CORP	2.2500	1,900,000	1,899,824	1,903,514
MUFG AMERICAS HOLDINGS CORP	3.5000	770,000	777,510	795,714
MULTI-COLOR CORP 144A	4.8750	2,290,000	2,291,050	2,315,076
MULTIPLAN 6/16 COV-LITE TL	0.0000	781,931	778,737	787,553
NABORS INDUSTRIES INC	5.5000	435,000	435,035	426,300
NASDAQ INC	3.8500	545,000	544,557	560,725
NASDAQ INC	4.2500	1,050,000	1,056,040	1,111,995
NATIONAL CITY BANK OF INDIANA	4.2500	300,000	305,640	305,897
NATIONAL FUEL GAS CO	3.9500	4,150,000	4,121,215	4,101,716
NATIONAL FUEL GAS CO	5.2000	1,000,000	1,073,587	1,071,776
NATIONAL RURAL UTILITIES COOPE	2.4000	250,000	252,626	251,538
NATIONAL RURAL UTILITIES COOPE	4.0230	36,000	36,193	38,146
NATIONSTAR HECM LOA 2A A1 144A	2.0383	155,000	155,000	155,000
NATIONSTAR MORTGAGE LLC / NATI	6.5000	320,000	316,480	325,219
NATURAL RESOURCE PARTNERS LP /	10.5000	1,259,000	1,264,011	1,334,540
NAVIENT CORP	5.0000	4,325,000	4,320,797	4,449,344
NAVIENT CORP	5.5000	868,000	862,175	895,554
NAVIENT CORP	5.6250	40,000	32,209	34,532
NAVIENT CORP	5.8750	205,000	196,819	208,075
NAVIENT CORP	6.1250	630,000	642,953	649,530
NAVIENT CORP	6.5000	2,090,000	2,090,157	2,216,696
NAVIENT CORP	7.2500	97,000	101,609	105,366
NBCUNIVERSAL ENTERPRISE I 144A	5.2500	600,000	600,003	640,500
NCR CORP	5.8750	140,000	136,731	144,655
NCR CORP	6.3750	3,235,000	3,265,189	3,450,451
NEFF RENTAL 6/14 COV-LITE 2ND	0.0000	346,857	345,942	347,145
NEIMAN MARCUS 3/14 COV-LITE TL	0.0000	428,376	428,342	318,112
NEIMAN MARCUS GROUP LTD L 144A	8.7500	3,215,000	2,972,233	1,511,050
NETFLIX INC	5.8750	280,000	293,731	306,250
NEW CENTURY HOME EQUITY 1 A1M2	1.8172	24,427	26,144	24,438
NEW RESIDENTIAL MOR 2A A3 144A	4.0000	166,551	175,013	174,104
NEW YORK LIFE GLOBAL FUND 144A	2.0000	1,870,000	1,868,029	1,857,293
NEW YORK LIFE GLOBAL FUND 144A	2.3500	1,375,000	1,374,241	1,312,997
NEWELL BRANDS INC	2.6000	41,000	41,424	41,328
NEWELL BRANDS INC	3.8500	3,097,000	3,096,227	3,253,714
NEXEO 3/17 COV-LITE TLB	0.0000	440,561	438,800	443,130
NEXSTAR BROADCASTING 6/17 TLB2	0.0000	171,441	171,046	171,839
NEXTERA ENERGY CAPITAL HOLDING	2.4000	800,000	799,455	805,170
NEXTERA ENERGY CAPITAL HOLDING	3.5500	740,000	737,975	760,596
NFP 1/17 COV-LITE TLB	0.0000	124,375	123,810	125,152
NIAGARA MOHAWK POWER CORP 144A	3.5080	1,290,000	1,289,996	1,330,826
NIELSEN FINANCE LLC / NIE 144A	5.0000	3,310,000	3,336,965	3,429,988
NIGERIA T-BILL NGN	0.0100	376,500,000	970,356	970,356
NIKE INC	3.8750	260,000	257,668	262,822
NISOURCE FINANCE CORP	3.9500	400,000	399,569	394,227
NISOURCE FINANCE CORP	3.4900	2,255,000	2,254,641	2,282,505
NISSAN MOTOR ACCEPTANCE C 144A	1.9000	3,000,000	2,995,667	2,939,539
NISSAN MOTOR ACCEPTANCE C 144A	2.1250	5,240,000	5,231,459	5,243,696
NISSAN MOTOR ACCEPTANCE C 144A	2.6000	200,000	199,954	200,180
NISSAN MOTOR ACCEPTANCE C 144A	2.6500	3,100,000	3,113,564	3,127,660
NISSAN MOTOR ACCEPTANCE C 144A	1.7208	600,000	600,000	601,074
NN 3/17 INCREMENTAL TLB	0.0000	598,950	596,438	601,945
NOBLE ENERGY INC	4.1500	4,365,000	4,498,676	4,598,244
NOBLE ENERGY INC	5.2500	2,005,000	2,080,000	2,103,042
NOBLE ENERGY INC	6.0000	2,948,000	3,317,353	3,367,153
NORFOLK SOUTHERN CORP	4.6500	654,583	650,405	724,514
NORTH AMERICAN BANCARD 6/17 TL	0.0000	190,000	189,078	190,832
NORTHERN STATES POWER CO/MN	3.4000	525,000	521,374	499,172
NORTHERN STATES POWER CO/MN	4.0000	165,000	162,409	171,883
NOVARTIS CAPITAL CORP	2.4000	445,000	450,987	447,721
NOVARTIS CAPITAL CORP	3.1000	1,600,000	1,586,438	1,627,076
NOVARTIS CAPITAL CORP	3.4000	1,200,000	1,199,777	1,257,082
NOVARTIS CAPITAL CORP	4.0000	150,000	147,141	158,592
NOVARTIS CAPITAL CORP	4.4000	900,000	937,111	1,017,312
NOVASTAR MORTGAGE FUNDI 1 A2A1	1.3372	34,586	19,612	18,625
NOVELIS CORP 144A	5.8750	2,930,000	2,963,069	2,973,950
NOVELIS CORP 144A	6.2500	1,445,000	1,451,077	1,506,702
NRG ENERGY INC	6.2500	1,480,000	1,489,237	1,554,000
NRG ENERGY INC	7.8750	138,000	137,482	141,968
NRG YIELD OPERATING LLC	5.0000	120,000	119,860	124,800

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
NRG YIELD OPERATING LLC	5.3750	2,515,000	2,394,095	2,640,750
NVIDIA CORP	2.2000	270,000	269,572	268,651
NVIDIA CORP	3.2000	1,425,000	1,428,123	1,417,588
OASIS PETROLEUM INC	6.8750	3,125,000	2,982,958	3,177,113
OCCIDENTAL PETROLEUM 8/16	0.0000	345,000	342,087	367,253
OCCIDENTAL PETROLEUM CORP	2.6000	735,000	734,722	739,530
OGLETHORPE POWER CORP	5.3750	200,000	199,562	232,292
OMEGA HEALTHCARE INVESTORS INC	4.3750	1,500,000	1,496,714	1,546,131
OMEGA HEALTHCARE INVESTORS INC	4.7500	800,000	792,229	803,181
OMEGA HEALTHCARE INVESTORS INC	4.9500	600,000	621,039	628,975
OMEGA HEALTHCARE INVESTORS INC	5.2500	1,300,000	1,296,818	1,372,731
ON ASSIGNMENT 8/17 COV-LITE	0.0000	0	0	0
ON SEMICONDUCTOR 3/17 COV-LITE	0.0000	557,343	554,368	559,026
ONCOR ELECTRIC DELIVERY CO LLC	5.3000	605,000	731,034	738,951
ONCOR ELECTRIC DELIVERY CO LLC	6.8000	500,000	499,915	522,773
ONCOR ELECTRIC DELIVERY CO LLC	7.5000	435,000	433,819	643,370
ONE CALL MEDICAL COV-LT TL	0.0000	170,579	169,891	160,344
ONE MARKET PLAZA T 1MKT E 144A	4.1416	2,089,000	2,038,252	2,070,876
ONEMAIN FINANCIAL HOLDING 144A	6.7500	300,000	312,355	311,250
ONEMAIN FINANCIAL IS 1A A 144A	2.4300	1,543	1,543	1,543
ONEMAIN FINANCIAL IS 1A A 144A	3.1900	1,735,000	1,732,322	1,751,976
ONEMAIN FINANCIAL IS 2A A 144A	2.4700	209,304	209,281	209,543
ONEMAIN FINANCIAL IS 2A A 144A	2.5700	2,025,523	2,025,729	2,029,284
ONEOK INC	4.0000	290,000	289,559	293,596
ONEOK PARTNERS LP	4.9000	590,000	560,268	630,985
ONEOK PARTNERS LP	6.1250	300,000	253,599	345,421
ONEOK PARTNERS LP	6.2000	190,000	184,543	216,531
ONEOK PARTNERS LP	8.6250	1,600,000	1,703,342	1,737,405
OPTION ONE MORTGAGE LOAN 1 2A3	1.3772	1,352,016	834,228	904,034
OPTION ONE MORTGAGE LOAN 1 2A4	1.4572	1,670,138	1,074,102	1,128,699
ORACLE CORP	1.9000	300,000	298,751	297,811
ORACLE CORP	2.5000	3,500,000	3,570,089	3,551,434
ORACLE CORP	2.9500	2,935,000	2,990,415	2,959,628
ORACLE CORP	3.8500	500,000	499,931	517,470
ORACLE CORP	3.9000	400,000	397,528	419,491
ORACLE CORP	4.0000	345,000	344,942	356,974
ORACLE CORP	4.3000	300,000	304,452	327,829
ORACLE CORP	4.5000	340,000	339,840	376,236
ORTHO-CLINICAL 5/14 COV-LITE	0.0000	211,305	210,046	211,813
OWENS CORNING	3.4000	1,300,000	1,295,164	1,281,908
OWENS-BROCKWAY GLASS CONT 144A	5.0000	665,000	655,419	704,069
OWENS-BROCKWAY GLASS CONT 144A	5.8750	3,190,000	3,165,629	3,524,950
OWNIT MORTGAGE LOAN TRUST 5 M1	1.8372	700,522	583,491	603,580
PACCAR FINANCIAL CORP	2.3000	500,000	502,022	499,192
PACIFIC GAS & ELECTRIC CO	2.9500	1,200,000	1,200,352	1,194,018
PACIFIC GAS & ELECTRIC CO	3.5000	365,000	364,278	379,590
PACIFIC GAS & ELECTRIC CO	3.7500	300,000	299,760	302,419
PACIFIC GAS & ELECTRIC CO	4.2500	200,000	196,369	215,226
PACIFIC GAS & ELECTRIC CO	5.4000	300,000	311,066	368,204
PACIFIC GAS & ELECTRIC CO	6.0500	700,000	928,045	911,630
PACIFIC GAS & ELECTRIC CO	8.2500	500,000	498,320	532,605
PACIFICORP	6.0000	100,000	99,142	131,327
PAREXEL INTERNATIONAL 7/17 TLB	0.0000	180,000	179,100	181,238
PARKER-HANNIFIN CORP 144A	1.1250	505,000	529,655	601,766
PARK-OHIO INDUSTRIES INC	6.6250	50,000	50,003	53,875
PARTY CITY 10/16 COV-LITE TL	0.0000	388,322	387,166	389,875
PARTY CITY HOLDINGS INC 144A	6.1250	3,460,000	3,501,076	3,598,400
PENNSYLVANIA ELECTRIC CO 144A	3.2500	250,000	249,647	246,835
PENSKE AUTOMOTIVE GROUP INC	5.7500	845,000	852,991	872,547
PENSKE TRUCK LEASING CO L 144A	2.5000	200,000	201,965	201,466
PENSKE TRUCK LEASING CO L 144A	2.7000	225,000	224,491	223,096
PENSKE TRUCK LEASING CO L 144A	3.2000	200,000	206,154	204,958
PENSKE TRUCK LEASING CO L 144A	4.2000	1,500,000	1,498,024	1,573,184
PEPSICO INC	3.4500	100,000	99,201	94,880
PEPSICO INC	3.6000	200,000	197,056	197,790
PEPSICO INC	4.0000	750,000	733,704	768,731
PEPSICO INC	4.4500	1,000,000	1,125,198	1,109,097
PERFORMANCE FOOD GROUP IN 144A	5.5000	2,105,000	2,136,398	2,173,413
PETSMART 9/16 TLB	0.0000	370,133	369,248	312,144
PETSMART INC 144A	5.8750	1,230,000	1,238,433	1,073,175
PETSMART INC 144A	7.1250	2,280,000	2,380,482	1,777,944
PETSMART INC 144A	8.8750	740,000	740,002	588,670
PFIZER INC	4.1250	885,000	885,511	945,050
PFIZER INC	4.3000	675,000	699,108	736,353
PFIZER INC	4.4000	230,000	229,283	253,923
PFIZER INC	7.2000	300,000	457,514	442,549
PHARMACEUTICAL PRODUCT 5/17	0.0000	767,539	766,741	771,138
PHI INC	5.2500	2,530,000	2,517,406	2,454,100
PHILADELPHIA ENERGY SOLUTIONS	0.0000	272,888	272,463	221,039
PHILLIPS 66	4.3000	1,800,000	1,880,065	1,933,319
PHILLIPS 66 PARTNERS LP	2.6460	85,000	85,000	85,526
PHYSICIANS REALTY LP	4.3000	100,000	103,097	102,241
PIKE 3/17 COV-LITE TL	0.0000	314,213	312,760	316,767
PILGRIM'S PRIDE CORP 144A	5.7500	2,465,000	2,507,038	2,545,113
PILGRIM'S PRIDE CORP 144A	5.8750	535,000	535,000	546,369

	Coupon	Units	Cost	Market Value
PINNACLE FOODS FINANCE LLC / P	4.8750	2,425,000	2,431,666	2,479,563
PIONEER NATURAL RESOURCES CO	3.4500	1,025,000	1,048,003	1,048,036
PIONEER NATURAL RESOURCES CO	4.4500	1,150,000	1,234,538	1,226,140
PIONEER NATURAL RESOURCES CO	6.8750	400,000	403,034	411,450
PIONEER NATURAL RESOURCES CO	7.2000	300,000	311,572	373,515
PIONEER NATURAL RESOURCES CO	7.5000	3,235,000	3,445,840	3,600,090
PITNEY BOWES INC	3.6250	600,000	598,604	601,266
PLAINS ALL AMERICAN PIPELINE L	2.6000	1,015,000	1,015,925	1,012,935
PLAINS ALL AMERICAN PIPELINE L	3.6000	300,000	282,818	293,069
PLAINS ALL AMERICAN PIPELINE L	4.5000	700,000	715,450	710,437
PLAINS ALL AMERICAN PIPELINE L	4.6500	2,300,000	2,347,471	2,368,589
PLAINS ALL AMERICAN PIPELINE L	5.7500	1,238,000	1,237,682	1,314,908
PLANTRONICS INC 144A	5.5000	2,570,000	2,580,769	2,666,375
PLASTIPAK HOLDINGS INC 144A	6.5000	3,275,000	3,284,303	3,383,730
PLATFORM SPECIALTY PRODUC 144A	6.5000	3,060,000	2,992,151	3,170,925
PLY GEM INDUSTRIES INC	6.5000	6,480,000	6,132,932	6,754,400
PNC BANK NA	2.2000	1,000,000	1,002,303	1,005,762
PNC BANK NA	2.4500	350,000	354,689	353,378
PNC BANK NA	2.6000	925,000	924,627	939,057
PNC BANK NA	2.7000	1,500,000	1,499,951	1,511,060
PNC BANK NA	2.9500	2,575,000	2,554,759	2,579,513
PNC BANK NA	3.8000	1,625,000	1,645,195	1,714,012
PNC FINANCIAL SERVICES GROUP I	5.1250	200,000	207,263	214,020
PNC FINANCIAL SERVICES GROUP I	6.7000	1,240,000	1,239,334	1,337,733
POST HOLDINGS 5/17 TLA	0.0000	845,000	843,019	846,639
POST HOLDINGS INC 144A	5.0000	1,040,000	1,040,060	1,037,400
POST HOLDINGS INC 144A	5.5000	2,460,000	2,466,407	2,552,250
POST HOLDINGS INC 144A	5.7500	60,000	63,264	61,800
POST HOLDINGS INC 144A	6.0000	64,000	63,454	67,040
POSTAL SQUARE LP	8.9500	517,840	517,957	593,950
POWERTEAM 5/13 COV-LITE TL	0.0000	242,994	242,410	242,386
PPL CAPITAL FUNDING INC	3.1000	825,000	839,735	811,378
PPL CAPITAL FUNDING INC	4.0000	1,150,000	1,136,124	1,142,976
PQ CORP 144A	6.7500	1,695,000	1,724,345	1,834,838
PRA HOLDINGS INC 144A	9.5000	326,000	346,275	355,340
PRESTIGE AUTO RECEI 1A A3 144A	2.0500	525,000	519,207	525,053
PRESTIGE BRANDS 1/17 TLB4	0.0000	114,050	113,789	114,499
PRESTIGE BRANDS INC 144A	5.3750	2,355,000	2,364,525	2,425,650
PRESTIGE BRANDS INC 144A	6.3750	645,000	645,020	693,375
PRICELINE GROUP INC/THE	3.6000	3,273,000	3,267,547	3,327,767
PRICOA GLOBAL FUNDING I 144A	2.4500	180,000	179,816	180,349
PRINCIPAL LIFE GLOBAL FUN 144A	2.6250	2,900,000	2,897,748	2,928,404
PROCTER & GAMBLE CO/THE	2.4500	1,200,000	1,198,446	1,161,149
PROCTER & GAMBLE CO/THE	5.5500	34,000	36,983	44,892
PROGRESS ENERGY INC	4.4000	800,000	798,345	846,203
PROGRESS ENERGY INC	7.0500	1,400,000	1,445,448	1,500,614
PROLAMINA 11/16 2ND LIEN	0.0000	105,000	103,589	106,444
PROLAMINA 11/16 COV-LITE TL	0.0000	159,200	158,193	160,494
PROTECTIVE LIFE CORP	8.4500	123,000	145,343	182,432
PROTECTIVE LIFE GLOBAL FU 144A	2.6150	475,000	475,000	474,308
PROVIDENT FUNDING ASSOCIA 144A	6.3750	100,000	100,001	105,000
PRUDENTIAL FINANCIAL INC	4.5000	6,655,000	6,673,750	6,755,491
PRUDENTIAL FINANCIAL INC	5.6250	475,000	481,037	517,750
PSEG POWER LLC	8.6250	400,000	516,491	523,793
PUBLIC SERVICE CO OF COLORADO	3.2000	1,050,000	1,057,837	1,080,606
PUBLIC SERVICE CO OF COLORADO	3.6000	200,000	199,380	194,999
PUBLIC SERVICE ENTERPRISE GROU	2.0000	346,000	339,715	338,745
PUBLIC STORAGE	2.3700	1,450,000	1,450,000	1,446,046
PUBLIC STORAGE	3.0940	2,000,000	2,000,000	1,993,743
PUGET ENERGY INC	6.5000	2,000,000	2,000,154	2,234,396
QEP RESOURCES INC	5.2500	155,000	142,579	150,738
QEP RESOURCES INC	5.3750	56,000	55,515	55,020
QEP RESOURCES INC	6.8000	60,000	61,051	62,550
QORVO INC	6.7500	75,000	75,013	81,668
QUALCOMM INC	2.1000	350,000	352,175	352,665
QUALCOMM INC	2.6000	2,460,000	2,455,671	2,465,810
QUALCOMM INC	3.0000	250,000	257,273	257,579
QUEST DIAGNOSTICS INC	2.5000	1,340,000	1,340,572	1,346,534
QUEST DIAGNOSTICS INC	3.4500	352,000	349,653	355,164
QUICKEN LOANS INC 144A	5.7500	330,000	346,033	346,500
QUIKRETE 11/16 COV-LITE TLB	0.0000	537,861	537,510	537,431
QVC INC	4.3750	1,600,000	1,607,017	1,661,873
QVC INC	4.8500	2,360,000	2,366,767	2,444,063
QVC INC	5.1250	350,000	368,085	374,192
RADIAN GROUP INC	4.5000	90,000	90,000	91,800
RADIATE HOLDCO LLC / RAD1 144A	6.6250	1,700,000	1,706,342	1,661,750
RALI SERIES 2005-QO1 TR QO1 A1	1.5372	222,940	198,496	197,428
RALI SERIES 2006-QO6 TR QO6 A1	1.4172	669,115	622,324	319,826
RAMP SERIES 2002-RS5 T RS5 AII	1.9772	6,264	7,105	6,023
RAMP SERIES 2003-RS1 T RS1 AII	2.0172	3,653	3,896	3,362
RAMP SERIES 2005-EFC7 EFC7 A2	1.4644	33,496	26,931	26,303
RANGE RESOURCES CORP	4.8750	350,000	335,631	344,750
RANGE RESOURCES CORP 144A	5.0000	2,075,000	1,968,227	2,072,406
RASC SERIES 2004-KS7 KS7 A2B3	2.1172	149,447	127,382	121,171
RBSGC MORTGAGE LOAN TRUS B 1A4	1.6872	102,118	60,814	70,175

	Coupon	Units	Cost	Market Value
REALOGY 1/17 TLB	0.0000	173,254	173,254	173,904
REGENCY CENTERS LP	3.6000	200,000	200,746	199,715
REGIONS BANK/BIRMINGHAM AL	2.2500	1,790,000	1,789,292	1,797,572
REGIONS BANK/BIRMINGHAM AL	7.5000	500,000	517,352	517,285
REGIONS FINANCIAL CORP	2.7500	1,325,000	1,324,341	1,322,720
RENAISSANCERE FINANCE INC	3.4500	1,300,000	1,290,740	1,281,259
RENT-A-CENTER INC/TX	4.7500	2,120,000	2,046,234	1,918,600
REPUBLIC SERVICES INC	5.0000	375,000	401,280	400,025
RESIDENTIAL ASSET SECUR A8 2A1	6.2500	761,542	461,076	423,643
RESIDENTIAL ASSET SECURI R1 A2	1.6372	1,333,129	678,422	650,209
RESIDENTIAL ASSET SECURI R2 A3	5.5000	224,748	205,703	228,262
REVLON 7/16 COV-LITE TLB	0.0000	243,163	242,129	217,480
REVLON CONSUMER PRODUCTS CORP	6.2500	285,000	288,626	220,163
REXNORD 12/16 COV-LITE TLB	0.0000	275,716	274,595	276,645
REYNOLDS GROUP 1/17 (USD) TL	0.0000	865,515	865,003	868,631
REYNOLDS GROUP ISSUER INC / RE	5.7500	1,415,000	1,416,326	1,439,833
REYNOLDS GROUP ISSUER INC / RE	6.8750	591,748	588,174	606,541
REYNOLDS GROUP ISSUER INC 144A	5.1250	1,425,000	1,429,738	1,487,130
REYNOLDS GROUP ISSUER INC 144A	7.0000	1,300,000	1,299,949	1,384,500
RFMSI SERIES 2003-S9 TRU S9 A1	6.5000	2,308	2,363	2,371
RHP HOTEL PROPERTIES LP / RHP	5.0000	2,060,000	2,055,701	2,132,100
RIO OIL FINANCE TRUST SER 144A	9.2500	2,645,355	2,583,673	2,749,555
RITE AID 2/13 2ND LIEN TL	0.0000	325,000	325,000	327,168
RITE AID 6/13 2ND LIEN TL	0.0000	425,000	425,000	426,415
RITE AID CORP 144A	6.1250	3,795,000	3,803,518	3,685,894
ROCHE HOLDINGS INC 144A	1.7500	350,000	343,237	342,625
ROCKIES EXPRESS PIPELINE 144A	6.0000	200,000	199,999	207,000
ROCKIES EXPRESS PIPELINE 144A	6.8500	1,000,000	1,009,722	1,032,500
ROPER TECHNOLOGIES INC	3.0000	700,000	699,829	714,181
ROWAN COS INC	5.8500	95,000	68,470	75,525
RPM INTERNATIONAL INC	6.1250	505,000	518,616	546,092
RUSSELL IVNESTMENT 5/16	0.0000	619,063	602,577	627,575
S&P GLOBAL INC	2.9500	1,940,000	1,950,389	1,865,976
SABINE PASS LIQUEFACTION LLC	5.6250	2,650,000	2,795,481	2,923,308
SABINE PASS LIQUEFACTION LLC	5.7500	4,100,000	4,291,296	4,561,142
SABINE PASS LIQUEFACTION LLC	5.8750	400,000	435,928	446,333
SABINE PASS LIQUEFACTION LLC	6.2500	300,000	333,881	337,423
SABRA HEALTH CARE LP / SABRA C	5.3750	545,000	545,008	562,713
SAN DIEGO GAS & ELECTRIC CO	3.0000	200,000	199,527	205,828
SANTANDER DRIVE AUTO RECEI 1 B	2.1000	500,000	500,665	500,023
SANTANDER DRIVE AUTO RECEI 1 D	3.1700	350,000	353,094	351,184
SANTANDER DRIVE AUTO RECEI 2 C	2.3300	899,170	899,062	901,208
SANTANDER DRIVE AUTO RECEI 3 C	1.8100	2,190	2,194	2,190
SANTANDER DRIVE AUTO RECEI 3 C	2.1300	1,049,664	1,049,566	1,051,328
SANTANDER DRIVE AUTO RECEI 4 C	2.9700	425,000	430,514	429,836
SANTANDER DRIVE AUTO RECEI 5 C	2.2500	486,495	486,498	486,999
SANTANDER HOLDINGS USA IN 144A	4.4000	580,000	578,951	593,042
SANTANDER HOLDINGS USA INC	4.5000	2,100,000	2,099,315	2,187,991
SBA COMMUNICATIONS CORP	4.8750	3,240,000	3,268,724	3,333,150
SBA GTD PARTN CTFS 2003-201 1	5.1300	29,463	29,467	31,195
SBA GTD PARTN CTFS 2004-20C 1	4.3400	190,164	190,185	196,654
SBA TOWER TRUST 144A	3.5980	2,300,000	2,299,999	2,298,171
SCANA CORP	4.1250	150,000	149,423	154,529
SCANA CORP	4.7500	200,000	199,765	209,948
SEADRILL PARTNERS 2/14 TL	0.0000	421,542	418,950	307,199
SECURITIZED ASSET BACKE FR4 M2	2.1972	1,167,963	995,987	813,596
SECURITIZED ASSET BACKE NC1 A3	1.5072	1,214,424	988,205	1,086,628
SEDGWICK CMS 2/14 2ND LIEN TL	0.0000	415,843	415,843	418,113
SEDGWICK CMS 2/14 TL	0.0000	491,740	491,139	492,232
SELECT INCOME REIT	4.2500	900,000	888,708	902,811
SEMPRA ENERGY	1.6250	400,000	398,313	397,478
SEMPRA ENERGY	3.5500	585,000	583,790	597,357
SEMPRA ENERGY	9.8000	500,000	499,419	551,243
SENIOR HOUSING PROPERTIES TRUS	3.2500	1,000,000	1,006,586	1,011,333
SERVICE CORP INTERNATIONAL/US	5.3750	1,060,000	1,091,644	1,126,250
SERVICEMASTER 11/16 TLC	0.0000	188,695	188,307	189,261
SESI LLC	7.1250	460,000	468,498	469,200
SESI LLC 144A	7.7500	1,775,045	1,775,045	1,837,125
SHERWIN-WILLIAMS CO/THE	2.2500	3,125,000	3,127,722	3,137,368
SHERWIN-WILLIAMS CO/THE	2.7500	413,000	415,426	415,780
SHERWIN-WILLIAMS CO/THE	3.1250	2,350,000	2,350,696	2,361,809
SHERWIN-WILLIAMS CO/THE	4.2000	500,000	530,228	528,704
SHERWIN-WILLIAMS CO/THE	4.5000	85,000	84,420	89,203
SIGNODE 5/14 (USD) COV-LITE TL	0.0000	432,500	432,097	433,400
SIGNODE INDUSTRIAL GROUP 144A	6.3750	105,000	101,593	108,938
SIMON PROPERTY GROUP LP	2.5000	235,000	238,844	237,856
SINCLAIR TELEVISION GROUP 144A	5.1250	90,000	89,597	87,413
SINCLAIR TELEVISION GROUP 144A	5.6250	1,500,000	1,500,025	1,539,375
SINCLAIR TELEVISION GROUP 144A	5.8750	85,000	85,887	86,700
SIRIUS XM RADIO INC 144A	5.0000	2,640,000	2,666,149	2,692,800
SIRIUS XM RADIO INC 144A	5.3750	480,000	480,055	505,200
SIX FLAGS ENTERTAINMENT C 144A	4.8750	3,315,000	3,307,286	3,373,013
SL GREEN REALTY CORP	4.5000	1,700,000	1,700,080	1,763,656
SLM CORP	5.1250	1,200,000	1,221,129	1,233,000
SLM STUDENT LOAN TRUST 20 2 A3	1.3544	517,762	516,668	516,748

	Coupon	Units	Cost	Market Value
SLM STUDENT LOAN TRUST 20 REGS	0.2210	689,912	858,295	796,571
SLM STUDENT LOAN TRUST 200 9 A	2.8144	2,268,784	2,312,859	2,322,103
SM ENERGY CO	5.0000	970,000	880,669	914,225
SM ENERGY CO	5.6250	185,000	171,406	175,750
SM ENERGY CO	6.1250	540,000	538,475	541,350
SM ENERGY CO	6.7500	315,000	315,002	315,000
SMITHFIELD FOODS INC 144A	2.7000	2,900,000	2,898,852	2,908,929
SMITHFIELD FOODS INC 144A	3.3500	3,800,000	3,795,739	3,872,375
SOCIAL VALUE CHOICE FUND	0.0000	7,500,000	75,000,000	75,906,615
SOLVAY FINANCE AMERICA LL 144A	3.4000	900,000	903,635	928,796
SONIC AUTOMOTIVE INC	6.1250	1,345,000	1,345,160	1,378,625
SOTHEBY'S 144A	5.2500	2,025,000	2,044,738	2,075,625
SOUNDVIEW HOME LO NLC1 A1 144A	1.2972	34,546	35,944	14,878
SOUTH CAROLINA ELECTRIC & GAS	4.3500	270,000	269,798	282,212
SOUTH CAROLINA ELECTRIC & GAS	4.5000	75,000	74,219	79,499
SOUTH CAROLINA ELECTRIC & GAS	5.4500	200,000	199,330	235,417
SOUTH CAROLINA ELECTRIC & GAS	6.0500	230,000	303,621	292,365
SOUTHERN CALIFORNIA EDISON CO	3.6000	670,000	670,572	663,724
SOUTHERN CALIFORNIA EDISON CO	5.5000	300,000	325,262	378,969
SOUTHERN CO GAS CAPITAL CORP	3.2500	1,000,000	996,472	982,707
SOUTHERN CO GAS CAPITAL CORP	4.4000	750,000	774,265	774,995
SOUTHERN CO/THE	2.1500	990,000	990,592	992,307
SOUTHERN CO/THE	2.3500	1,100,000	1,098,898	1,093,882
SOUTHERN CO/THE	2.4500	700,000	701,047	704,889
SOUTHERN CO/THE	2.9500	2,320,000	2,311,378	2,331,827
SOUTHERN CO/THE	3.2500	2,150,000	2,176,506	2,125,352
SOUTHERN CO/THE	4.4000	350,000	349,140	362,558
SOUTHERN COPPER CORP	5.8750	600,000	582,568	683,328
SOUTHERN POWER CO	5.1500	300,000	298,778	326,349
SOUTHWEST AIRLINES CO	2.7500	205,000	204,818	207,736
SOUTHWESTERN ENERGY CO	4.1000	1,455,000	1,270,612	1,398,619
SOUTHWESTERN ENERGY CO	7.5000	70,000	70,000	72,800
SPIRIT AEROSYSTEMS INC	5.2500	1,000,000	1,032,919	1,038,998
SPIRIT REALTY LP	4.4500	200,000	197,483	199,742
SPRINGCASTLE AMERICA AA A 144A	3.0500	1,675,617	1,675,557	1,687,039
SPRINGLEAF FINANCE CORP	5.2500	585,000	589,262	608,985
SPRINGLEAF FINANCE CORP	6.1250	1,200,000	1,214,136	1,270,860
SPRINGLEAF FINANCE CORP	7.7500	100,000	101,305	112,970
SPRINGLEAF FINANCE CORP	8.2500	2,555,000	2,555,107	2,887,150
SPRINT CAPITAL CORP	6.8750	1,050,000	933,452	1,176,000
SPRINT CAPITAL CORP	6.9000	1,400,000	1,415,139	1,492,750
SPRINT COMMUNICATIONS 2/17 TL	0.0000	777,050	777,050	777,540
SPRINT COMMUNICATIONS INC	6.0000	5,745,000	5,733,684	6,150,137
SPRINT CORP	7.1250	324,000	298,523	364,500
SPRINT CORP	7.2500	2,965,000	2,822,426	3,294,856
SPRINT CORP	7.6250	15,000	16,083	17,203
SPRINT CORP	7.8750	1,186,000	1,272,004	1,375,760
SPRINT SPECTRUM CO LLC / 144A	3.3600	200,000	199,995	203,000
SRAM 3/17 TL	0.0000	818,058	816,101	818,058
SS&C TECHNOLOGIES 2/17 TLB1	0.0000	478,709	477,119	480,705
SS&C TECHNOLOGIES HOLDINGS INC	5.8750	1,305,000	1,309,516	1,377,330
STANDARD INDUSTRIES INC/N 144A	5.3750	1,215,000	1,230,007	1,291,302
STANDARD INDUSTRIES INC/N 144A	6.0000	4,220,000	4,220,093	4,603,851
STAPLES 8/17 TLB	0.0000	432,000	430,950	429,918
STAPLES INC 144A	8.5000	90,000	90,001	87,525
STARM MORTGAGE LOAN TRUS 2 3A3	3.6084	147,199	134,835	125,117
STATE STREET CORP	1.9500	3,300,000	3,298,737	3,277,863
STEARNS HOLDINGS LLC 144A	9.3750	1,200,000	1,209,845	1,254,000
STEEL DYNAMICS INC	5.5000	170,000	171,552	181,900
STEEL DYNAMICS INC 144A	4.1250	25,000	25,000	25,203
STERIGENICS-NORDION 3/17 TL	0.0000	654,609	653,335	654,609
STERIGENICS-NORDION HOLDI 144A	6.5000	230,000	231,783	239,200
STERIGENICS-NORDION TOPCO 144A	8.1250	70,000	71,559	71,400
STRUCTURED ADJUSTABLE R 18 6A1	3.5362	464,686	406,973	414,992
STRUCTURED ADJUSTABLE RA 13 A2	1.5372	4,175	3,587	3,886
STRUCTURED ASSET GEL2 M1 144A	1.6072	1,000,000	850,079	921,655
STRUCTURED ASSET INVES BNC3 A3	1.3872	633,033	523,863	585,025
STRUCTURED ASSET MORTG AR5 1A1	1.4472	257,466	188,149	201,590
STRUCTURED ASSET MORTGA AR4 A1	1.5472	75,880	68,060	67,315
STRUCTURED ASSET MORTGA AR5 A1	1.4878	47,621	48,582	45,292
STRUCTURED ASSET MORTGA AR5 A2	1.4878	111,601	105,887	109,024
STRUCTURED ASSET MORTGA AR5 A3	1.4878	119,195	121,600	115,842
STRUCTURED ASSET SEC C 40A 3A1	3.3364	115,749	124,687	115,969
STRUCTURED ASSET SECU 7XS 2A1A	2.7350	93,554	90,912	91,416
STRYKER CORP	3.5000	200,000	200,234	205,357
STRYKER CORP	4.3750	575,000	575,203	601,461
SUBURBAN PROPANE PARTNERS LP/S	5.5000	100,000	97,846	100,500
SUBURBAN PROPANE PARTNERS LP/S	5.7500	3,240,000	3,240,585	3,207,600
SUBURBAN PROPANE PARTNERS LP/S	5.8750	1,176,352	1,176,352	1,163,250
SUMMIT MATERIALS 6/15 COV-LITE	0.0000	236,180	235,327	237,262
SUMMIT MATERIALS LLC / SUMMIT	6.1250	3,825,000	3,823,413	4,035,375
SUNCOKE ENERGY INC	7.6250	236,000	236,682	235,410
SUNCOKE ENERGY PARTNERS L 144A	7.5000	3,025,000	2,981,645	3,123,313
SUNOCO LOGISTICS PARTNERS OPER	3.9000	1,025,000	1,036,115	1,016,873
SUNOCO LOGISTICS PARTNERS OPER	5.3000	181,000	184,181	179,871



	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
SUNOCO LOGISTICS PARTNERS OPER	5.3500	165,000	169,049	164,889
SUNOCO LOGISTICS PARTNERS OPER	5.9500	975,000	1,108,054	1,104,443
SUNTRUST BANK/ATLANTA GA	2.4500	250,000	250,268	249,489
SURGERY CENTER 7/14 COV-LITE	0.0000	0	0	0
SURGERY CENTER 8/17 COV-LITE	0.0000	180,000	179,566	178,425
SYMANTEC CORP 144A	5.0000	400,000	404,075	418,252
SYNCHRONY FINANCIAL	2.6000	2,300,000	2,299,770	2,314,731
SYNCHRONY FINANCIAL	2.7000	800,000	802,033	805,122
SYNCHRONY FINANCIAL	3.0000	800,000	799,262	813,077
SYNCHRONY FINANCIAL	2.5406	1,000,000	1,023,888	1,009,981
SYSCO CORP	2.5000	110,000	109,957	110,701
SYSCO CORP	2.6000	530,000	529,843	537,797
SYSCO CORP	3.7500	370,000	371,702	384,198
SYSCO CORP	4.5000	90,000	89,699	94,695
TAL ADVANTAGE V LLC 1A A 144A	3.5100	1,196,708	1,199,355	1,196,671
TAL ADVANTAGE V LLC 2A A2 144A	3.3300	1,359,662	1,359,120	1,356,434
TARGA RESOURCES PARTNERS LP /	5.1250	815,000	814,949	839,450
TARGA RESOURCES PARTNERS LP /	6.7500	2,960,000	2,948,227	3,211,600
TD AMERITRADE HOLDING CORP	3.3000	225,000	224,618	226,409
TD AMERITRADE HOLDING CORP	3.6250	1,900,000	1,983,897	1,964,663
TEACHERS INSURANCE & ANNU 144A	6.8500	64,000	73,283	88,280
TEAM HEALTH 1/17 TL	0.0000	269,325	268,735	264,108
TECH DATA CORP	3.7000	835,000	833,898	842,007
TECH DATA CORP	4.9500	598,000	604,153	616,807
TEGNA INC	5.1250	140,000	139,381	142,100
TEGNA INC 144A	4.8750	220,000	219,755	225,500
TELENET 4/17 (USD) AI TL	0.0000	350,000	349,217	350,963
TEMPO ACQUISITION 5/17	0.0000	695,000	691,883	695,146
TEMPUR SEALY INTERNATIONAL INC	5.5000	2,555,000	2,554,970	2,618,875
TEMPUR SEALY INTERNATIONAL INC	5.6250	980,000	983,450	1,030,225
TENET HEALTHCARE CORP	6.7500	1,515,000	1,497,828	1,454,400
TENET HEALTHCARE CORP	8.1250	40,000	41,913	40,700
TENET HEALTHCARE CORP 144A	4.6250	2,165,000	2,165,092	2,145,428
TENET HEALTHCARE CORP 144A	5.1250	4,480,000	4,508,677	4,418,400
TENET HEALTHCARE CORP 144A	7.5000	1,745,000	1,798,565	1,847,519
TENNECO INC	5.0000	1,440,000	1,456,488	1,476,000
TERRAFORM POWER OPERATING 144A	6.3750	2,530,000	2,516,734	2,631,200
TESLA INC 144A	5.3000	1,700,000	1,699,998	1,657,500
TEXAS INSTRUMENTS INC	2.6250	205,000	203,508	204,689
THERMO FISHER SCIENTIFIC INC	1.4000	1,330,000	1,533,178	1,574,232
THERMO FISHER SCIENTIFIC INC	2.4000	760,000	760,315	765,130
THERMO FISHER SCIENTIFIC INC	2.9500	1,200,000	1,186,750	1,174,455
THOMSON REUTERS 4/17 (IP&S)	0.0000	297,754	296,462	298,730
TIME WARNER CABLE LLC	4.1250	1,550,000	1,610,609	1,609,446
TIME WARNER CABLE LLC	4.5000	1,700,000	1,581,247	1,611,169
TIME WARNER CABLE LLC	5.0000	700,000	733,453	740,068
TIME WARNER CABLE LLC	6.5500	375,000	443,921	440,456
TIME WARNER CABLE LLC	6.7500	2,900,000	3,001,045	3,004,977
TIME WARNER COS INC	7.2500	500,000	501,062	500,926
TIME WARNER ENTERTAINMENT CO L	8.3750	2,550,000	3,131,593	3,168,620
TIME WARNER INC	2.1000	700,000	699,875	701,154
TIME WARNER INC	3.5500	1,100,000	1,078,863	1,119,004
TIME WARNER INC	3.6000	900,000	874,411	903,214
TIME WARNER INC	3.8000	180,000	179,369	180,042
TIME WARNER INC	4.6500	765,000	771,604	747,052
TIME WARNER INC	4.8500	800,000	869,706	813,025
TIME WARNER INC	4.8750	3,190,000	3,388,022	3,395,569
T-MOBILE USA INC	6.0000	4,140,000	4,140,550	4,377,263
T-MOBILE USA INC	6.3750	855,000	917,132	920,579
T-MOBILE USA INC	6.5000	1,740,000	1,752,106	1,920,525
TMS INTERNATIONAL CORP 144A	7.2500	1,880,000	1,880,001	1,922,300
TMSQ 2014-1500 MOR 1500 D 144A	3.8349	300,000	298,079	292,775
TOLEDO EDISON CO/THE	6.1500	200,000	199,752	245,835
TOTAL SYSTEM SERVICES INC	3.8000	200,000	199,682	207,940
TOWD POINT MORTGAGE 1 A1B 144A	2.7500	75,417	76,193	75,817
TOWD POINT MORTGAGE 2 A1 144A	2.7500	2,370,638	2,380,091	2,383,342
TOWD POINT MORTGAGE 2 A1A 144A	2.7500	178,071	180,279	178,860
TOWD POINT MORTGAGE 3 A1 144A	2.7500	4,053,185	4,076,813	4,073,853
TOWD POINT MORTGAGE 4 A1 144A	2.7500	2,068,834	2,081,974	2,078,260
TOWN SPORTS 11/13 COV-LITE TLB	0.0000	245,521	245,033	228,949
TOYOTA MOTOR CREDIT CORP	1.9000	2,095,000	2,092,233	2,077,516
TOYOTA MOTOR CREDIT CORP	3.4000	800,000	801,793	833,668
TRAVERSE MIDSTREAM 9/17 TL	0.0000	210,000	208,950	212,625
TREEHOUSE FOODS INC 144A	6.0000	1,725,000	1,812,996	1,843,594
TRIBUNE 1/17 TLB	0.0000	377,237	376,709	377,591
TRIBUNE MEDIA CO	5.8750	555,000	556,100	577,200
TRIMAS CORP 144A	4.8750	1,745,000	1,749,752	1,759,178
TRINITY RAIL LEASING 1A A 144A	3.8980	0	0	0
TRONOX FINANCE 9/17 COV-LITE	0.0000	406,996	404,961	408,437
TRONOX FINANCE LLC 144A	7.5000	1,800,000	1,838,171	1,896,750
TRUMAN CAPITAL MORTGA 1 A 144A	1.4972	292,738	210,170	282,400
TUTOR PERINI CORP 144A	6.8750	2,350,000	2,360,200	2,549,750
TXU/TCEH 10/16 TRA EQUITY	0.0000	1,369,636	1,355,020	14,381
TYSON FOODS INC	2.6500	1,144,000	1,144,480	1,153,589
TYSON FOODS INC	3.5500	4,555,000	4,551,882	4,619,786

	Coupon	Units	Cost	Market Value
U.S. RENAL CARE 11/15 COV-LITE	0.0000	331,150	328,849	320,222
U.S.I. 4/17 COV-LITE TL	0.0000	425,000	423,033	423,406
U.S.I. 8/17 INCREMENTAL TLB	0.0000	240,000	239,400	239,100
UDR INC	3.7500	500,000	508,598	515,198
UDR INC	4.0000	1,900,000	1,903,691	1,978,772
ULTRA RESOURCES INC 144A	6.8750	425,000	425,003	433,500
ULTRA RESOURCES INC 144A	7.1250	410,000	404,152	414,100
UNILEVER CAPITAL CORP	1.8000	1,515,000	1,510,803	1,513,625
UNILEVER CAPITAL CORP	2.6000	1,000,000	990,594	987,855
UNILEVER CAPITAL CORP	2.9000	194,000	192,184	191,638
UNION ELECTRIC CO	6.7000	250,000	249,824	266,392
UNION PACIFIC CORP	3.2500	1,395,000	1,388,090	1,435,089
UNION PACIFIC CORP	4.0500	750,000	746,631	783,539
UNION PACIFIC CORP	4.1500	200,000	201,978	211,292
UNITED AIRLINES 2014-1 CLASS A	4.0000	102,090	105,108	107,985
UNITED RENTALS NORTH AMERICA I	4.6250	640,000	648,000	648,000
UNITED RENTALS NORTH AMERICA I	4.8750	2,825,000	2,825,492	2,839,125
UNITED RENTALS NORTH AMERICA I	5.5000	390,000	390,064	417,788
UNITED RENTALS NORTH AMERICA I	5.8750	895,000	938,838	972,194
UNITED STATES STEEL CORP	7.3750	136,000	124,678	148,240
UNITED STATES STEEL CORP 144A	8.3750	135,000	137,881	149,175
UNITED TECHNOLOGIES CORP	2.8000	955,000	953,119	955,854
UNITED TECHNOLOGIES CORP	3.1250	2,060,000	2,060,000	2,051,981
UNITED TECHNOLOGIES CORP	4.1500	150,000	141,859	154,444
UNITED TECHNOLOGIES CORP	4.5000	225,000	223,894	241,802
UNITEDHEALTH GROUP INC	3.1000	975,000	971,684	986,403
UNITEDHEALTH GROUP INC	3.3500	525,000	524,539	548,277
UNITEDHEALTH GROUP INC	3.4500	655,000	654,377	677,945
UNITEDHEALTH GROUP INC	4.2000	260,000	268,092	277,049
UNITEDHEALTH GROUP INC	4.2500	1,760,000	1,805,659	1,885,785
UNITEDHEALTH GROUP INC	4.7500	850,000	947,203	981,628
UNITEDHEALTH GROUP INC	6.5000	2,125,000	2,445,627	2,903,104
UNIVAR 1/17 (USD) COV-LITE TLB	0.0000	554,888	554,244	556,624
UNIVISION 3/17 C5 COV-LITE TL	0.0000	1,109,250	1,105,205	1,098,856
UNIVISION COMMUNICATIONS 144A	5.1250	4,704,000	4,730,580	4,798,080
UNUM GROUP	3.0000	390,000	389,374	395,217
UNUM GROUP	5.6250	500,000	546,748	544,541
UNUM GROUP	5.7500	650,000	787,591	773,838
UPC FINANCING 2/17 AP TL	0.0000	415,000	414,061	416,104
US AIRWAYS 2012-1 CLASS A PASS	5.9000	1,125,839	1,126,096	1,272,198
US BANCORP	2.2000	1,710,000	1,713,355	1,720,518
US BANCORP	2.9500	250,000	256,515	255,855
US BANCORP	3.0000	250,000	258,935	257,655
US BANCORP	3.1500	2,350,000	2,348,642	2,363,714
US BANCORP	0.8500	1,130,000	1,270,271	1,335,378
US FOODS 6/16 COV-LITE TLB	0.0000	581,342	580,478	584,632
US FOODS INC 144A	5.8750	2,935,000	2,939,866	3,074,413
USAA CAPITAL CORP 144A	2.4500	2,000,000	1,999,452	2,016,038
USG CORP 144A	4.8750	1,115,000	1,115,021	1,163,781
USG CORP 144A	5.5000	1,010,000	1,021,357	1,080,700
USIS MERGER SUB INC 144A	6.8750	215,000	216,461	219,031
UTEX INDUSTRIES 5/14 COV-LITE	0.0000	223,274	197,162	200,946
UTILITY ONE 4/17 COV-LITE TLB	0.0000	165,000	163,464	168,713
VALEANT 3/15 F1 TLB	0.0000	365,501	364,317	371,934
VALEANT PHARMACEUTICALS I 144A	6.7500	910,000	910,585	892,938
VALEANT PHARMACEUTICALS I 144A	7.2500	1,355,000	1,336,398	1,321,125
VALERO ENERGY CORP	3.4000	3,580,000	3,546,848	3,531,732
VALERO ENERGY CORP	6.6250	35,000	35,914	44,161
VANTIV 9/17 NEW TLB	0.0000	255,656	255,017	255,656
VANTIV 9/17 TLB1	0.0000	71,000	70,823	70,947
VENTAS REALTY LP	4.1250	3,400,000	3,378,082	3,541,044
VEREIT OPERATING PARTNERSHIP L	3.0000	200,000	200,495	201,789
VEREIT OPERATING PARTNERSHIP L	4.1250	200,000	204,670	209,085
VEREIT OPERATING PARTNERSHIP L	4.8750	100,000	104,435	107,066
VERISK ANALYTICS INC	5.5000	400,000	407,387	455,566
VERIZON COMMUNICATIONS IN 144A	3.3760	7,439,909	7,206,169	7,465,773
VERIZON COMMUNICATIONS INC	2.6250	4,300,000	4,296,031	4,038,023
VERIZON COMMUNICATIONS INC	3.1250	1,000,000	995,387	1,024,707
VERIZON COMMUNICATIONS INC	4.1250	570,000	571,678	518,168
VERIZON COMMUNICATIONS INC	4.2720	1,277,000	1,123,170	1,254,529
VERIZON COMMUNICATIONS INC	4.4000	5,613,000	5,597,708	5,616,585
VERIZON COMMUNICATIONS INC	4.5000	2,325,000	2,318,484	2,382,172
VERIZON COMMUNICATIONS INC	4.5220	1,323,030	1,203,030	1,280,891
VERIZON COMMUNICATIONS INC	4.7500	845,000	893,656	852,606
VERIZON COMMUNICATIONS INC	4.8620	584,000	551,836	591,980
VERIZON COMMUNICATIONS INC	5.0120	2,960,000	2,835,745	2,968,644
VERIZON COMMUNICATIONS INC	5.1500	5,130,000	5,833,491	5,750,564
VERIZON COMMUNICATIONS INC	5.2500	45,000	44,659	49,349
VERIZON COMMUNICATIONS INC	5.5000	1,700,000	1,838,050	1,887,274
VERIZON COMMUNICATIONS INC	2.9460	1,646,000	1,652,991	1,673,890
VERIZON COMMUNICATIONS INC	2.0600	500,000	502,925	501,366
VIACOM INC	2.2500	200,000	193,024	191,438
VIACOM INC	3.4500	1,705,000	1,623,516	1,638,416
VIACOM INC	4.2500	1,800,000	1,889,715	1,849,606
VIACOM INC	4.3750	1,835,000	1,467,607	1,580,816

	Coupon	Units	Cost	Market Value
VIRGIN MEDIA 12/16 COV-LT TL1	0.0000	395,000	394,147	396,335
VIRGINIA ELECTRIC & POWER CO	4.0000	1,135,000	1,129,769	1,167,409
VIRGINIA ELECTRIC & POWER CO	6.0000	550,000	533,539	712,943
VISA INC	2.1500	500,000	498,506	498,636
VISA INC	2.7500	3,600,000	3,573,310	3,537,725
VISA INC	2.8000	875,000	882,329	894,726
VISA INC	3.1500	540,000	538,335	553,233
VISA INC	3.6500	130,000	129,459	129,285
VISA INC	4.1500	595,000	639,609	649,447
VISA INC	4.3000	2,780,000	3,040,015	3,076,465
VMWARE INC	2.3000	4,080,000	4,075,320	4,091,945
VMWARE INC	2.9500	820,000	818,330	824,897
VMWARE INC	3.9000	4,395,000	4,409,521	4,442,855
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	280,000	279,354	279,756
VOLT LVIII LLC NPL5 A1 144A	3.3750	197,220	197,220	198,452
VORNADO REALTY LP	2.5000	1,075,000	1,075,315	1,081,414
WACHOVIA BANK COMMERCIAL C30 AJ	5.4130	181,259	186,517	184,204
WACHOVIA BANK COMMERCIAL C31 C	5.9651	250,462	256,327	257,723
WACHOVIA MORTGAGE LOAN T B 3A1	3.7476	25,185	25,000	24,876
WALGREENS BOOTS ALLIANCE INC	2.7000	900,000	906,124	912,294
WALGREENS BOOTS ALLIANCE INC	3.3000	700,000	698,820	722,944
WAL-MART STORES INC	3.2500	1,630,000	1,652,335	1,697,450
WAL-MART STORES INC	5.0000	1,220,000	1,294,911	1,449,472
WAL-MART STORES INC	5.6250	725,000	929,950	940,379
WALT DISNEY CO/THE	1.8500	700,000	686,912	643,902
WALT DISNEY CO/THE	3.0000	360,000	346,706	312,825
WALT DISNEY CO/THE	4.1250	965,000	1,046,861	1,011,703
WALTER INVESTMENT MANAGEMENT C	7.8750	1,970,000	1,870,976	1,044,100
WAMU MORTGAGE PASS-T AR19 A1A1	1.5072	21,291	21,472	20,590
WAMU MORTGAGE PASS-TH AR10 1A2	3.2321	72,580	51,531	68,559
WAMU MORTGAGE PASS-TH AR18 1A1	2.6056	147,233	133,645	135,422
WAMU MORTGAGE PASS-TH AR18 2A3	2.5054	23,491	20,550	22,080
WAMU MORTGAGE PASS-TH AR2 2A1A	1.5472	102,199	107,147	99,519
WAMU MORTGAGE PASS-TH AR17 1A	2.0891	39,671	42,398	37,542
WAMU MORTGAGE PASS-THR HY1 1A1	3.0294	90,012	61,502	82,185
WAMU MORTGAGE PASS-THR HY7 4A1	3.3211	26,401	21,533	24,523
WAMU MORTGAGE PASS-THRO AR9 1A	1.8891	114,127	119,671	106,934
WAMU MORTGAGE PASS-THROU AR2 A	1.9570	118,866	85,894	117,372
WASHINGTON MUTUAL MORT OA3 4A1	1.6591	2,010,442	1,730,791	1,525,239
WASHINGTON MUTUAL MORTG 5 2CB1	6.0000	683,724	506,779	580,722
WASHINGTON MUTUAL MORTG OA3 2A	1.6391	496,459	383,048	402,435
WASHINGTON MUTURAL ASS HE5 2A1	1.2972	58,172	58,513	31,656
WASHINGTON PRIME GROUP LP	5.9500	1,800,000	1,772,924	1,834,332
WASTE MANAGEMENT INC	2.4000	520,000	519,567	513,993
WASTE MANAGEMENT INC	4.1000	400,000	390,180	422,617
WASTE MANAGEMENT INC	4.6000	500,000	531,134	536,509
WATCO COS LLC / WATCO FIN 144A	6.3750	2,680,000	2,687,168	2,780,500
WAVEDIVISION ESCROW LLC / 144A	8.1250	1,300,000	1,332,916	1,329,250
WEA FINANCE LLC / WESTFIE 144A	2.7000	715,000	715,680	721,308
WEA FINANCE LLC / WESTFIE 144A	3.2500	4,900,000	4,889,550	5,003,610
WELLS FARGO & CO	2.1250	3,155,000	3,156,538	3,172,349
WELLS FARGO & CO	2.1500	2,745,000	2,744,577	2,752,440
WELLS FARGO & CO	2.5000	1,415,000	1,415,446	1,424,705
WELLS FARGO & CO	2.5500	2,500,000	2,498,258	2,528,765
WELLS FARGO & CO	2.6000	3,200,000	3,199,009	3,244,917
WELLS FARGO & CO	2.6250	150,000	150,072	150,251
WELLS FARGO & CO	3.0000	1,050,000	1,049,241	1,061,299
WELLS FARGO & CO	3.3000	2,500,000	2,511,941	2,541,168
WELLS FARGO & CO	3.5500	1,700,000	1,710,236	1,742,169
WELLS FARGO & CO	3.9000	550,000	529,495	550,517
WELLS FARGO & CO	4.1250	775,000	804,555	820,441
WELLS FARGO & CO	4.3000	590,000	633,505	623,998
WELLS FARGO & CO	4.4000	1,250,000	1,248,581	1,297,886
WELLS FARGO & CO	4.6000	275,000	287,517	295,364
WELLS FARGO & CO	4.6500	1,070,000	1,066,120	1,144,844
WELLS FARGO & CO	4.9000	575,000	592,205	641,381
WELLS FARGO & CO	5.3750	795,000	792,792	934,792
WELLS FARGO & CO	5.6060	2,089,000	2,127,829	2,528,630
WELLS FARGO & CO	3.0690	4,450,000	4,450,000	4,526,236
WELLS FARGO & CO	3.5840	1,970,000	1,970,000	1,993,927
WELLS FARGO & CO	2.4225	4,300,000	4,300,000	4,374,187
WELLS FARGO & CO REGS	1.3750	1,275,000	1,330,345	1,512,834
WELLS FARGO BANK NA	1.7500	800,000	799,807	799,446
WELLS FARGO BANK NA	1.9172	2,025,000	2,029,045	2,040,613
WELLS FARGO BANK NA	2.1025	3,300,000	3,302,452	3,306,888
WELLS FARGO COMMERCIAL M LC5 C	4.6930	20,000	20,612	20,769
WELLS FARGO MORTGAGE B AR5 2A1	3.3266	279,826	225,281	264,173
WEST STREET MERGER SUB IN 144A	6.3750	210,000	210,697	208,950
WESTAR ENERGY INC	4.1250	100,000	99,917	104,860
WESTAR ENERGY INC	4.2500	140,000	139,453	149,844
WESTERN GAS PARTNERS LP	4.6500	570,000	574,796	597,432
WESTERN GAS PARTNERS LP	5.4500	200,000	173,894	211,785
WESTLAKE AUTOMOBIL 1A A2A 144A	1.8200	85,302	85,302	85,315
WESTLAKE AUTOMOBIL 1A A2B 144A	2.2889	85,628	85,925	85,698
WESTLAKE CHEMICAL CORP	3.6000	900,000	908,405	898,846

	Coupon	Units	Cost	Market Value
WESTLAKE CHEMICAL CORP	4.6250	1,150,000	1,135,561	1,188,525
WESTROCK CO 144A	3.0000	300,000	300,861	300,278
WEYERHAEUSER CO	7.3750	5,031,000	6,197,240	6,979,233
WF-RBS COMMERCIAL M C2 XA 144A	0.8165	6,034,473	165,144	129,340
WFRBS COMMERCIAL MORTGA C11 A2	2.0290	68,671	70,448	68,639
WFRBS COMMERCIAL MORTGAG C11 C	4.1522	240,000	241,633	245,453
WHIRLPOOL CORP	2.4000	144,000	145,325	144,970
WILLIAMS PARTNERS LP	3.3500	825,000	814,662	837,380
WILLIAMS PARTNERS LP	3.7500	1,550,000	1,549,239	1,547,757
WILLIAMS PARTNERS LP	4.0000	525,000	515,347	536,988
WILLIAMS PARTNERS LP	4.3000	1,800,000	1,877,148	1,898,859
WILLIAMS PARTNERS LP	4.9000	440,000	370,442	445,018
WILLIAMS PARTNERS LP	5.1000	250,000	228,641	262,773
WILLIAMS PARTNERS LP	5.4000	1,400,000	1,396,117	1,509,763
WILLIS NORTH AMERICA INC	3.6000	180,000	179,852	184,136
WIRECO WORLD GROUP 9/16	0.0000	158,800	157,432	160,388
WM WRIGLEY JR CO 144A	2.0000	375,000	375,105	374,948
WM WRIGLEY JR CO 144A	2.4000	247,000	248,724	248,561
WMG ACQUISITION CORP 144A	5.6250	1,355,000	1,354,954	1,409,200
WORLD FINANCIAL NETWORK CR A A	3.1400	300,000	306,353	305,506
WP CAREY INC	4.0000	2,700,000	2,729,366	2,723,643
WPX ENERGY INC	5.2500	105,000	96,531	105,263
WPX ENERGY INC	6.0000	140,000	130,785	144,725
WPX ENERGY INC	8.2500	80,000	80,096	89,700
WRIGHT EXPRESS 7/17 COV-LITE	0.0000	980,100	972,030	989,901
WYNDHAM WORLDWIDE CORP	3.9000	513,000	530,139	512,551
WYNDHAM WORLDWIDE CORP	4.1500	2,100,000	2,096,452	2,129,260
WYNDHAM WORLDWIDE CORP	4.5000	987,000	987,982	990,483
XCEL ENERGY INC	4.7000	1,100,000	1,098,682	1,162,332
XEROX CORP	3.6250	1,000,000	999,208	991,628
XILINX INC	2.9500	220,000	219,763	220,338
XPO LOGISTICS INC 144A	6.1250	900,000	900,013	939,375
ZAYO 7/17 COV-LITE TLB2	0.0000	246,662	246,489	246,859
ZAYO GROUP LLC / ZAYO CAPITAL	6.0000	275,000	276,411	290,469
ZF NORTH AMERICA CAPITAL 144A	4.5000	1,700,000	1,751,167	1,787,125
ZIMMER BIOMET HOLDINGS INC	2.7000	605,000	604,841	611,038
ZIMMER BIOMET HOLDINGS INC	3.5500	2,000,000	1,974,266	2,019,430
ZOETIS INC	3.4500	245,000	244,792	253,306
ZOETIS INC	4.5000	1,400,000	1,397,271	1,541,321
<b>Total of Domestic Corporate &amp; Other Bonds</b>			<b>2,360,543,444</b>	<b>2,407,608,698</b>

**Positive Social Purpose Investments**

**6.01%**

CCRC-2802 PICO (AHF)	5.8200	740,545	740,545	796,219
CCRC-BOYLE HOTEL (AHF)	5.8100	1,036,805	1,036,805	1,113,373
CCRC-CHARLESTON PLACE (AHF)	4.7300	609,456	609,456	651,935
CCRC-ENCANTO DEL MAR APA (AHF)	6.4400	966,020	977,427	1,063,790
CCRC-GRAND AND VENICE FA (AHF)	6.3500	696,973	722,620	804,111
CCRC-NORMANDIE TERRACE (AHF)	5.6900	3,045,126	3,045,126	3,229,965
CCRC-ORANGE TREE VILLAGE (AHF)	5.3900	440,068	440,068	456,654
CCRC-SIERRA VILLAGE (AHF)	5.7800	1,032,730	1,071,808	1,169,442
CCRC-ST. STEPHENS SENIOR (AHA)	6.4700	1,253,503	1,287,968	1,396,953
CCRC-VERMONT (AHF)	5.6800	1,674,309	1,674,309	1,773,830
CDT PRAIRIE COMMONS (AHF)	6.3400	2,599,361	2,599,361	2,957,527
CDT-ATLAS VILLAGE (AHA)	6.0500	1,402,777	1,402,777	1,488,585
CDT-BANYAN TRACE (AHF)	6.0500	580,611	580,611	656,747
CDT-BIRCHWOOD (AHF)	6.2200	647,352	647,352	735,055
CDT-BRADENTON VILLAGE (AHF)	7.5500	2,001,491	2,001,491	2,293,029
CDT-BREW HOUSE APTS (AHF)	4.9500	1,800,000	1,800,000	1,797,228
CDT-BROKENBURR (AHF)	6.1100	637,275	637,275	677,985
CDT-BROOKSTONE PARK (AHF)	6.1100	1,858,238	1,858,238	1,978,541
CDT-BROWNWOOD PLACE (AHA)	6.4100	508,133	508,133	574,998
CDT-CAMERON PARK I (AHF)	6.0500	2,167,951	2,167,951	2,300,717
CDT-CAMERON PARK II (AHF)	6.0700	1,617,299	1,617,299	1,718,105
CDT-CASTLEBAR II (AHF)	6.0500	994,038	994,038	1,100,658
CDT-CEDAR PARK (AHF)	6.0300	1,152,240	1,152,240	1,221,305
CDT-CEDAR VIEW (AHF)	6.4300	813,666	813,666	939,443
CDT-CEDARBROOK APTS (AHF)	5.0400	1,628,400	1,628,400	1,629,019
CDT-CHISHOLM TRAIL (AHA)	6.0200	1,071,333	1,071,333	1,135,131
CDT-CHRISTIANA VILLAGE (AHF)	6.0600	1,580,274	1,580,274	1,795,412
CDT-COLUMBIA PLACE (AHF)	6.3400	1,655,602	1,655,602	1,898,561
CDT-COLUMBUS PARK LOFTS (AHF)	4.9500	5,175,000	5,175,000	5,167,031
CDT-DRIPPING SPRINGS (AHA)	6.3300	1,560,392	1,560,392	1,798,071
CDT-EDEN PLACE (AHA)	6.3900	834,402	834,402	943,492
CDT-EDGEWOOD APARTMENTS (AHF)	6.0400	763,086	763,086	863,470
CDT-EOLA MANOR (AHA)	5.7500	361,079	361,079	364,148
CDT-FAIR HAVEN APTS (AHF)	4.9500	6,497,100	6,497,100	6,487,094
CDT-GARDEN COURT APTS (AHF)	4.7700	2,836,036	2,836,036	2,768,794
CDT-GATEWAY EAST (AHF)	6.2700	1,257,267	1,257,267	1,409,095
CDT-GEORGETOWN APT (AHF)	6.1900	1,340,620	1,340,620	1,536,095
CDT-GILCREASE HILLS ESTA (AHF)	6.1100	1,855,203	1,855,203	1,974,492
CDT-GLASTONBURY MANOR (AHF)	6.0900	1,799,503	1,799,503	2,048,915
CDT-HEARTHSTONE TUCKER (AHF)	4.9300	4,500,000	4,500,000	4,423,950
CDT-HERITAGE PARK (AHF)	6.1100	1,815,495	1,815,495	2,067,431

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
CDT-HERITAGE PLACE (AHF)	6.1100	1,223,247	1,223,247	1,302,587
CDT-HERITAGE VILLAGE (AHF)	5.9300	680,676	680,676	768,708
CDT-HICKORY HOLLOW (AHF)	6.0500	235,906	235,906	266,165
CDT-HICKORY KNOLL (AHF)	6.4000	747,249	747,249	852,312
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	1,003,997	1,003,997	991,668
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,343,390	1,343,390	1,321,439
CDT-JACOB'S HILL VILLAGE (AHA)	6.1100	3,820,150	3,820,150	4,360,281
CDT-JOHNSON PARK LOFTS (AHF)	6.0200	788,776	788,776	835,693
CDT-KATHLEEN CORNERS (AHF)	6.1100	1,033,969	1,033,969	1,106,533
CDT-KINGSWOOD VILLAGE (AHF)	6.6800	1,902,490	1,902,490	2,086,213
CDT-LILAC WAY (AHF)	6.0700	2,042,666	2,042,666	2,310,622
CDT-LYONS ESTATE (AHF)	6.0500	1,392,990	1,392,990	1,574,343
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,269,486	1,269,486	1,267,531
CDT-MADISON HEIGHTS II (AHF)	4.9500	1,369,350	1,369,350	1,367,241
CDT-MAGNOLIA PLACE II (AHF)	6.1100	1,228,494	1,228,494	1,306,884
CDT-MINTBROOK SR APTS (AHA)	4.7700	4,995,000	4,995,000	4,896,049
CDT-MISSION OAKS (AHF)	6.1200	404,582	404,582	451,000
CDT-MOUNTAIN SENIOR (AHA)	6.1500	480,147	480,147	540,602
CDT-MUSKOGEE (AHF)	6.0100	768,808	768,808	843,383
CDT-NORTH RED OAK APTS (AHF)	6.0500	1,559,044	1,559,044	1,764,931
CDT-NRLP XVIII (AHF)	6.3000	403,128	403,128	436,265
CDT-PARIS RETIREMENT (AHA)	6.3600	739,977	739,977	841,797
CDT-PARKSIDE TERRACE (AHF)	5.0400	1,660,600	1,660,600	1,663,589
CDT-PECAN GROVE (AHF)	6.0500	459,466	459,466	487,351
CDT-PERSHING COURT (AHF)	6.3300	999,860	999,860	1,145,019
CDT-PHOENIX (AHF)	6.2200	120,169	120,169	136,449
CDT-PIEDMONT PARK (AHF)	6.0500	2,493,751	2,493,751	2,838,263
CDT-PINES AT WILLOWBROOK (AHF)	6.3700	1,612,180	1,612,180	1,827,422
CDT-RED RIVER (AHA)	6.3300	683,280	683,280	787,357
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,537,719	1,537,719	1,540,272
CDT-RIVER HILL (AHF)	6.4100	3,950,054	3,950,054	4,530,554
CDT-ROBINS LANDING (AHF)	6.6000	2,202,356	2,202,356	2,259,199
CDT-RUSSELLPORT PARTNERS (AHF)	5.8600	69,266	69,266	74,858
CDT-RYAN CREEK (AHF)	6.0900	658,503	658,503	673,359
CDT-SALEM GARDENS (AHF)	6.0500	2,632,391	2,632,391	2,792,730
CDT-SAN DIEGO CREEK (AHF)	6.1400	812,695	812,695	866,520
CDT-SANTA CLARA II (AHF)	6.1700	5,030,577	5,030,577	5,749,145
CDT-SANTA FE COMMUNITY (AHF)	4.7200	2,700,000	2,700,000	2,642,004
CDT-SANTA RITA (AHA)	6.0500	1,037,342	1,037,342	1,169,385
CDT-SEDONA SPRINGS (AHF)	6.0200	1,814,654	1,814,654	2,063,588
CDT-SHADY GROVE (AHA)	6.1100	1,118,462	1,118,462	1,277,552
CDT-SHERMAN FOREST (AHF)	6.1100	379,324	379,324	430,719
CDT-SOCORRO PALMS APTS (AHF)	4.9500	4,275,000	4,275,000	4,269,443
CDT-SPICEWOOD CANYON (AHF)	6.0500	720,395	720,395	816,827
CDT-STERLING PLACE (AHA)	4.8000	2,532,070	2,532,070	2,498,368
CDT-STERLING SPRINGS (AHF)	6.2300	1,877,665	1,877,665	2,153,588
CDT-STONE HOLLOW (AHF)	6.0200	2,593,377	2,593,377	2,747,502
CDT-STRONG HOUSING (AHF)	4.7700	1,494,988	1,494,988	1,470,097
CDT-TOWN NORTH (AHA)	6.2300	1,106,256	1,106,256	1,238,067
CDT-TOWNE PARK (AHA)	6.9300	857,638	857,638	998,325
CDT-TRENT CENTER EAST (AHA)	4.7700	6,750,000	6,750,000	6,617,430
CDT-VALLEY PARK (AHF)	6.1000	2,620,640	2,620,640	2,792,240
CDT-VERANDAS PUNTA GOR I(AHA)	4.9500	675,000	675,000	674,123
CDT-VILLA HERMOSA (AHF)	6.0600	659,843	659,843	741,518
CDT-VILLAGE AT MORNINGST (AHA)	6.1100	2,008,610	2,008,610	2,137,763
CDT-VIRGIN ISLANDS CMTY (AHF)	6.4700	2,511,143	2,511,143	2,833,172
CDT-WEST 157TH ST (AHF)	6.5000	200,768	200,768	217,046
CDT-WESTERVILLE SENIOR (AHA)	6.0500	1,313,955	1,313,955	1,488,697
CDT-WESTVIEW RANCH APTS (AHF)	6.3500	1,074,885	1,074,885	1,240,815
CDT-WILLOWBEND VILLAS (AHF)	6.0500	762,290	762,290	863,651
CDT-WISDOM VLG CROSSING (AHF)	4.9500	3,150,000	3,150,000	3,145,527
CDT-WOODGLEN (AHF)	6.1100	1,510,491	1,510,491	1,718,742
CDT-WOODLANDS AT LAFAYET (AHF)	6.0000	403,164	403,164	457,777
CIC - 05-01	4.6700	17,403	17,403	17,403
CIC NON-RECOURSE COLLATERAL	3.8750	3,043	3,043	3,043
CIC NON-RECOURSE COLLATERAL	5.4820	4,054	4,054	4,054
CIC NON-RECOURSE COLLATERAL	5.5000	5,414	5,414	5,414
CIC NON-RECOURSE COLLATERAL	5.9900	1,649	1,649	1,649
CIC NON-RECOURSE COLLATERAL TR	3.2900	1,298	1,298	1,298
CIC NON-RECOURSE COLLATERAL TR	3.5860	3,793	3,793	3,793
CIC NON-RECOURSE COLLATERAL TR	4.4750	1,749	1,749	1,749
CIC NON-RECOURSE COLLATERAL TR	4.6770	12,481	12,481	12,481
CIC NON-RECOURSE COLLATERAL TR	4.7960	8,603	8,603	8,603
CIC NON-RECOURSE COLLATERAL TR	5.0270	18,968	18,968	18,968
CIC NON-RECOURSE COLLATERAL TR	5.2100	10,272	10,272	10,272
CIC NON-RECOURSE COLLATERAL TR	5.2950	6,873	6,873	6,873
CIC NON-RECOURSE COLLATERAL TR	5.3380	5,680	5,680	5,680
CIC NON-RECOURSE COLLATERAL TR	6.1960	6,374	6,374	6,374
CIC-0001	4.1930	28,935	28,935	28,935
CIC-05-02	4.5250	11,576	11,576	11,576
CIC-238 N. PINE (AHF)	5.8600	526,255	526,255	546,990
CIC-901-11 S INDEPENDENCE(AHF)	6.0400	960,157	960,157	1,007,070
CIC-913-23 S INDEPENDENCE(AHF)	6.0400	736,466	736,466	825,513
CIC-9802	4.6540	11,770	11,770	11,770
CIC-9901	5.2500	15,775	15,775	15,775

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
CIC-LAFAYETTE PLAZA HSG (AHF)	6.3100	4,731,371	4,731,371	5,059,823
CIC-ROOSEVELT SQUARE I (AHF)	5.9300	1,690,375	1,690,375	1,761,760
CIC-SPaulding PARTNERS (AHF)	6.4100	1,064,871	1,064,871	1,140,775
CIC-WEST RIDGE SENIOR (AHA)	5.9200	741,449	741,449	804,346
CIN-21ST ST SENIOR (AHA)	6.0300	1,144,489	1,144,489	1,226,869
CIN-ASHLEY SQUARE (AHA)	6.1300	240,319	240,319	258,811
CIN-AVENUES APARTMENTS (AHA)	6.6000	80,430	80,430	88,612
CIN-BISHOP GARDENS (AHF)	4.9500	2,594,400	2,594,400	2,574,994
CIN-CYPRESS PLACE (AHF)	4.7700	1,610,000	1,610,000	1,571,843
CIN-HOUSTON WHITTIER (AHF)	6.5600	330,687	330,687	364,804
CIN-JACOBSVILLE APTS (AHF)	6.0800	476,954	476,954	511,910
CIN-JACOBSVILLE APTS II (AHF)	6.1230	505,211	505,211	544,426
CIN-KENDALL HOMES (AHF)	6.3100	416,017	416,017	452,040
CIN-LANDINGS AT BELLE (AHF)	4.8900	1,025,800	1,025,800	1,012,721
CIN-MEADOWLANDS APTS (AHF)	6.4100	256,530	256,530	279,817
CIN-MILDRED HOUSING (AHA)	5.9800	143,935	143,935	162,624
CIN-NEW PARKRIDGE HOMES (AHF)	5.0400	1,196,000	1,196,000	1,196,801
CIN-PARADISE POINT SRS(AHA)	4.9700	2,070,000	2,070,000	2,058,263
CIN-PARTNERSHIP PARK I (AHF)	6.1800	487,127	487,127	525,634
CIN-RIVERVIEW APTS (AHF)	6.7200	274,029	274,029	321,212
CIN-THE GROVE (AHF)	4.9400	2,042,400	2,042,400	2,025,285
CIN-VILLAGE OF HILLSIDE (AHA)	4.9500	1,122,400	1,122,400	1,119,841
CIN-WALDRON MANOR APTS (AHF)	6.1600	148,243	148,243	159,923
CIN-WEST ARBOR APTS (AHF)	4.9500	2,162,000	2,162,000	2,135,256
CIP-BREEZE INC. (CS)	6.4600	5,811,979	5,811,979	6,318,203
CIP-RIDGEWAY COMMUNITY (CS)	6.4300	832,895	832,895	905,865
CPC - 850 LONGWOOD AVE (AHF)	4.5400	2,926,023	2,926,023	2,841,812
CPC - HANDS ACROSS LONG IS (AH)	5.8500	3,354,634	3,354,634	3,300,994
CPC-150 LINDEN ST (AHF)	5.9800	381,046	381,046	393,933
CPC-233 LANDING ROAD (CF)	4.7200	18,316,000	18,316,000	17,970,011
CPC-260 WEST MAIN STREET (AHF)	4.4500	8,861,477	8,861,477	8,628,243
CPC-401-403 NORTH SALINA (AHF)	6.2600	415,116	415,116	415,116
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	834,384	834,384	791,930
CPC-CAMBRAY COURT (AHA)	4.5000	1,000,000	1,000,000	960,470
CPC-CONIFER VILLAGE (AHF)	6.4100	960,326	960,326	1,018,983
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,495,126	1,495,126	1,469,260
CPC-LAKEVIEW MACEDON (AHF)	4.4500	5,934,171	5,934,171	5,671,940
CPC-LOFTS ON MAIN (AHF)	4.5400	6,800,000	6,800,000	6,556,628
CPC-MIDDLECREST CROSSING (AHA)	6.1100	1,988,386	1,988,386	2,070,467
CPC-MONROE COMMONS (AHA)	7.5200	314,916	314,916	354,687
CPC-THE TRAILS AT MALONE (AHF)	4.5200	3,200,000	3,200,000	3,079,488
CPC-WATERS EDGE (AHA)	5.9200	781,378	781,378	804,945
CPC-WYNWOOD OAKS (AHA)	6.0000	1,220,498	1,220,498	1,263,142
CRF AFFORDABLE HOUSING NO 1	7.3750	391,892	391,892	463,295
CRF-BADGER/HAWLEY RIDGE (AHF)	6.4500	1,399,135	1,399,135	1,421,647
CRF-BLANTON GREEN II (AHF)	6.5500	235,533	262,488	258,253
CRF-BRIDGE PROJECT APTS (AHF)	5.8000	1,885,215	1,885,215	1,977,591
CRF-BUNCE GREEN (AHF)	6.5500	704,525	733,505	775,576
CRF-CANYON VIEW APTS. (AHA)	6.3700	175,910	180,047	189,950
CRF-CAPITOL VILLA (AHA)	5.7700	1,758,218	1,780,330	1,895,534
CRF-COUNTRY MANOR (AHF)	6.3100	686,956	686,956	733,827
CRF-CRAFTSMAN VILLAGE (AHF)	6.0000	1,030,054	1,030,054	1,087,675
CRF-DUNBAR PLACE (AHF)	7.0500	309,181	335,223	347,059
CRF-ESCALANTE III (AHA)	5.8200	1,094,117	1,119,677	1,146,329
CRF-FROST WOODS SENIOR (AHA)	6.2000	2,067,579	2,067,579	2,232,820
CRF-GLENWOOD PLACE (AHF)	6.5500	1,592,142	1,621,150	1,752,455
CRF-GRESHAM PLACE (AHA)	6.8000	597,928	623,192	660,537
CRF-HIGHLAND COURT (AHF)	6.3700	257,719	263,512	278,287
CRF-HIGHLANDS SOUTH (AHF)	6.2500	2,138,009	2,138,009	2,267,187
CRF-KAMUELA SENIOR (AHA)	6.1500	549,997	549,997	589,987
CRF-KINGSTON PLACE (AHF)	6.8000	1,182,615	1,208,445	1,308,504
CRF-KINGSWAY (AHF)	6.8000	229,779	254,433	253,591
CRF-LEGION MANOR (AHA)	6.5500	221,197	249,044	243,076
CRF-LEXINGTON COURT (AHF)	5.7500	830,324	830,324	906,049
CRF-MADISON GLEN APTS (AHF)	6.6250	3,280,740	3,309,254	3,623,545
CRF-MERIDIAN WEST (AHF)	5.8100	2,930,396	2,930,396	3,135,377
CRF-MICHAEL HTS APTS (AHF)	6.3500	1,477,947	1,477,947	1,520,630
CRF-MISSION VILLAGE (AHF)	5.6500	1,077,441	1,077,441	1,140,083
CRF-MORNINGSIDE SENIOR (AHF)	6.1500	1,775,128	1,828,045	1,952,801
CRF-MYRTLE PLACE (AHF)	6.5500	176,030	204,177	193,634
CRF-NORTHCREST TOWNHOMES (AHF)	6.1900	278,792	285,049	298,132
CRF-ONE PENNY PLACE (AHA)	5.2400	919,044	919,044	937,314
CRF-ONE WEST WOLF (AHF)	5.5000	676,480	676,480	696,064
CRF-ORCHARD PARK (AHF)	6.1000	1,450,132	1,450,132	1,459,500
CRF-PALMER GREEN (AHF)	6.5500	173,874	202,319	191,381
CRF-PARKWEST (AHF)	6.5000	496,086	496,086	520,920
CRF-PEARL PLACE (AHF)	6.1500	650,064	655,624	654,153
CRF-RIVER'S EDGE (AHF)	4.2700	810,845	810,845	757,978
CRF-RIVERVIEW GREEN (AHF)	6.5500	378,148	407,327	416,583
CRF-SEDGEMEADOW (AHA)	6.2000	1,207,461	1,207,461	1,281,901
CRF-SHALLOTTE VILLAS (AHF)	6.5500	365,939	394,352	402,471
CRF-SHERYL L PARMLEE (AHA)	5.7500	460,822	460,822	480,923
CRF-SONRISE APTS (AHF)	5.8000	2,367,605	2,367,605	2,532,745
CRF-WEATHERSTONE SPRING (AHA)	6.5500	604,637	633,992	666,183
CRF-WHITE OAK APTS (AHA)	6.5500	924,860	954,218	1,018,863

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
CRF-WILLIAMS LANDING II (AHF)	6.2000	1,323,830	1,323,830	1,443,147
CRF-WILLOW CREEK (AHF)	5.9700	1,821,728	1,821,728	1,879,222
CRF-WILLOW RUN (AHF)	6.8000	148,991	173,156	164,431
CRF-YAHARA RIVER (AHF)	5.7500	2,066,839	2,066,839	2,173,219
GSC-ARBORPOINT APARTMENT (AHF)	5.0000	1,441,811	1,442,016	1,478,707
GSC-ASPENS AT SOUTHLAKE (AHF)	4.6200	1,183,941	1,183,960	1,173,427
GSC-HENDERSON VILLAGE (AHF)	4.8200	1,750,000	1,750,000	1,773,713
GSC-RIVERVIEW APTS (AHF)	4.7700	1,600,000	1,600,000	1,608,832
GSC-ST JOHN PLAZA APARTMENTS	5.0400	3,000,000	3,000,000	3,092,820
GSC-STFRANCIS & KING HILL(AH)	4.7700	2,994,271	2,994,271	3,011,578
GSC-SUTTERVIEW APTS (AHA)	4.6700	3,872,092	3,872,092	3,861,134
LIIF-135 WEST 135TH ST (AHF)	6.0300	274,873	274,873	300,477
LIIF-FAC CENTER (CF)	6.2000	3,014,160	3,014,160	3,302,706
LIIF-FRIENDSHIP HOUSE AM (CF)	7.2300	1,502,826	1,502,826	1,776,716
LIIF-PROJECT HOSPITALITY (AHS)	6.2700	1,621,342	1,621,342	1,860,846
LIIF-WILFORD LANE (AHF)	6.1800	609,314	609,314	677,941
TREA-CORCORAN HOUSE (AHA)	8.1400	1,082,711	1,082,711	1,098,810
TREA-DUNHILL (AHF)	7.0000	874,388	821,215	927,026
TREA-HARBOR POINTE II (AHA)	7.7400	1,340,961	1,025,360	1,471,263
<b>Total of Positive Social Purpose Investments</b>			<b>335,342,202</b>	<b>351,250,911</b>

**Total of Domestic Fixed Income Securities**

**4,015,248,451      4,081,447,033**

**International Securities**

**29.54%**

**International Fixed Income Securities**

**ARGENTINA**

ARGENTINA POM POLITICA MONETAR	26.2500	28,600,000	1,692,812	1,752,970
ARGENTINA TREASURY BOND BONCER	2.5000	77,790,000	5,501,328	5,240,495
ARGENTINE BONOS DEL TESORO	22.7500	19,540,000	1,310,190	1,125,163
ARGENTINE BONOS DEL TESORO	18.2000	39,950,000	2,611,110	2,441,255
ARGENTINE BONOS DEL TESORO	15.5000	26,020,000	1,748,289	1,627,858
ARGENTINE BONOS DEL TESORO	16.0000	26,000,000	1,553,593	1,548,447
ARGENTINE REPUBLIC GOVERNMENT	5.6250	3,200,000	3,205,176	3,360,000
ARGENTINE REPUBLIC GOVERNMENT	6.8750	7,545,000	7,691,615	8,220,250
ARGENTINE REPUBLIC GOVERNMENT	7.5000	6,225,000	6,300,397	6,996,900
ARGENTINE REPUBLIC GOVERNMENT	7.6250	3,750,000	3,593,184	4,162,500
ARGENTINE REPUBLIC GOVERNMENT	8.2800	4,079,931	4,066,607	4,732,719
CITY OF BUENOS AIRES ARGE REGS	8.9500	2,385,000	2,467,249	2,647,350
YPF SA 144A	8.5000	1,400,000	1,409,429	1,613,220
YPF SA REGS	8.5000	270,000	271,197	311,121

**ARMENIA**

REPUBLIC OF ARMENIA INTER 144A	7.1500	5,715,000	5,765,832	6,390,056
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**AUSTRALIA**

ASCIANO FINANCE LTD 144A	5.0000	1,800,000	1,799,025	1,825,260
AUSTRALIA & NEW ZEALAND BANKIN	2.0500	1,000,000	999,675	1,001,352
AUSTRALIA GOVERNMENT BOND REGS	1.7500	3,325,000	2,637,480	2,577,286
AUSTRALIA GOVERNMENT BOND REGS	2.7500	2,075,000	1,726,996	1,643,606
AUSTRALIA GOVERNMENT BOND REGS	4.5000	520,000	493,687	476,855
AUSTRALIA GOVERNMENT BOND REGS	5.2500	7,540,000	6,223,202	6,203,750
AUSTRALIA GOVERNMENT BOND REGS	5.5000	3,205,000	3,160,881	2,908,609
COMMONWEALTH BANK OF AUSTRALIA	2.3000	3,350,000	3,347,424	3,376,277
FORTESCUE 11/13 COV-LITE TL	0.0000	0	0	0
GOODMAN FUNDING PTY LTD 144A	6.3750	400,000	435,579	441,551
MACQUARIE BANK LTD 144A	2.8500	195,000	198,584	197,614
MACQUARIE GROUP LTD 144A	6.0000	349,000	378,343	377,004
MACQUARIE GROUP LTD REGS	7.6250	1,060,000	1,153,234	1,161,876
NATIONAL AUSTRALIA BANK LTD/NE	1.8750	2,250,000	2,245,096	2,207,704
QBE INSURANCE GROUP LTD 144A	2.4000	3,455,000	3,460,370	3,458,742
SYDNEY AIRPORT FINANCE CO 144A	3.9000	1,500,000	1,498,424	1,559,965
SYDNEY AIRPORT FINANCE CO 144A	5.1250	100,000	98,182	107,728
WESTPAC BANKING CORP	1.6000	1,000,000	999,886	995,466
WESTPAC BANKING CORP 144A	2.1000	1,500,000	1,499,906	1,498,287
WOODSIDE FINANCE LTD 144A	3.6500	200,000	200,723	201,428
WOODSIDE FINANCE LTD 144A	3.7000	1,900,000	1,899,427	1,885,017

**AUSTRIA**

REPUBLIC OF AUSTRIA GOVER 144A	0.7500	2,205,000	2,614,669	2,653,933
REPUBLIC OF AUSTRIA GOVER 144A	1.9500	655,000	856,919	808,345
REPUBLIC OF AUSTRIA GOVER 144A	2.1000	105,000	125,782	126,389
REPUBLIC OF AUSTRIA GOVER 144A	4.1500	815,000	1,410,541	1,453,699

**BAHRAIN**

BAHRAIN GOVERNMENT INTERN 144A	7.5000	200,000	200,000	195,576
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**BELARUS**

REPUBLIC OF BELARUS INTER 144A	6.8750	2,790,000	2,759,260	2,998,553
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**BELGIUM**

KINGDOM OF BELGIUM GOVERN 144A	0.8000	2,810,000	3,054,800	3,427,212
KINGDOM OF BELGIUM GOVERN 144A	3.0000	625,000	907,412	934,012
KINGDOM OF BELGIUM GOVERN 144A	4.2500	1,880,000	2,512,668	2,844,291
KINGDOM OF BELGIUM GOVERN 144A	5.0000	585,000	1,066,646	1,100,716
KINGDOM OF BELGIUM GOVERN REGS	3.0000	2,930,000	3,623,108	3,709,208
KINGDOM OF BELGIUM GOVERN REGS	3.7500	245,000	408,915	422,739

**BERMUDA**

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
CAL FUNDING III LTD 1A A 144A	3.6200	4,179,825	4,179,356	4,197,995
CRONOS CONTAINERS PR 1A A 144A	3.0800	432,708	432,706	431,062
CRONOS CONTAINERS PR 2A A 144A	3.2700	1,486,852	1,486,462	1,484,580
DIGICEL LTD 144A	6.0000	1,000,000	999,964	976,140
FLY LEASING LTD	6.3750	2,075,000	2,081,720	2,170,969
NOVARTIS SECURITIES INVESTMENT	5.1250	1,760,000	1,823,698	1,840,962
OOREDOO INTERNATIONAL FIN 144A	4.7500	200,000	199,259	211,776
PARADIGM 7/12 COV-LITE TL	0.0000	571,568	568,568	421,531
TEXTAINER MARINE CON 2A A 144A	3.5200	3,303,992	3,303,405	3,290,799
WEATHERFORD INTERNATIONAL LTD	4.5000	365,000	338,612	339,450
WEATHERFORD INTERNATIONAL LTD	5.9500	45,000	34,086	36,900
WEATHERFORD INTERNATIONAL LTD	7.0000	45,000	37,792	40,050
WEATHERFORD INTERNATIONAL LTD	7.7500	2,435,000	2,449,400	2,532,400
WEATHERFORD INTERNATIONAL LTD	8.2500	100,000	99,999	103,000
WEATHERFORD INTERNATIONAL LTD	6.5000	60,000	50,162	51,450
<b>BRAZIL</b>				
BANCO DO BRASIL SA/CAYMAN 144A	6.2500	1,380,000	839,072	1,228,200
BANCO DO BRASIL SA/CAYMAN 144A	9.0000	1,089,000	1,089,085	1,169,586
BRAZIL LETRAS DO TESOUREO NACIO	0.0000	87,125,000	19,673,967	22,090,710
BRAZIL NOTAS DO TESOUREO NACION	10.0000	64,485,000	18,312,844	20,915,703
BRAZIL NOTAS DO TESOUREO NACION	6.0000	12,350,000	10,056,989	13,257,478
CCP_ZCS. P BRL-CDI 1D CME	10.3000	29,200,000	104,039	251,638
CCP_ZCS. P BRL-CDI 1D CME	9.9450	20,000,000	0	90,539
VALE SA	5.6250	120,000	91,213	122,400
<b>BRITISH VIRGIN ISLANDS</b>				
CNOOC FINANCE 2013 LTD	3.0000	1,700,000	1,654,869	1,702,746
QGOG ATLANTIC / ALASKAN R 144A	5.2500	62,325	62,214	61,079
SINOPEC GROUP OVERSEAS DE 144A	2.5000	500,000	496,335	493,680
STATE GRID OVERSEAS INVES 144A	3.5000	5,155,000	5,256,500	5,241,523
STATE GRID OVERSEAS INVES REGS	3.5000	1,425,000	1,470,554	1,454,804
<b>CANADA</b>				
1011778 BC ULC / NEW RED 144A	4.2500	800,000	799,965	802,800
1011778 BC ULC / NEW RED 144A	5.0000	3,320,000	3,360,645	3,361,168
ALIMENTATION COUCHE-TARD 144A	2.7000	600,000	599,461	601,944
BANK OF MONTREAL	2.3500	425,000	424,428	420,729
BANK OF NOVA SCOTIA/THE	1.7872	5,200,000	5,200,000	5,212,482
BAYTEX ENERGY CORP 144A	5.1250	990,000	968,806	923,175
BAYTEX ENERGY CORP 144A	5.6250	600,000	565,654	544,500
BOMBARDIER INC 144A	6.1250	365,000	332,669	353,868
BURGER KING 2/17 COV-LITE TLB3	0.0000	206,284	205,657	205,923
CANADIAN IMPERIAL BANK OF COMM	2.1000	250,000	249,798	249,941
CANADIAN NATURAL RESOURCES LTD	2.9500	1,740,000	1,737,608	1,729,821
CANADIAN NATURAL RESOURCES LTD	3.8500	300,000	299,114	303,288
CANADIAN NATURAL RESOURCES LTD	3.9000	1,000,000	1,020,386	1,025,049
CANADIAN PACIFIC RAILWAY CO	4.8000	495,455	493,331	559,431
CASCADES INC 144A	5.5000	3,355,000	3,347,506	3,480,813
CASCADES INC 144A	5.7500	380,000	383,323	399,000
CDP FINANCIAL INC 144A	4.4000	1,450,000	1,467,991	1,526,583
CENOVUS ENERGY INC 144A	4.2500	7,666,000	7,605,327	7,600,703
CNOOC NEXEN FINANCE 2014 ULC	4.2500	1,600,000	1,621,450	1,702,706
ELDORADO GOLD CORP 144A	6.1250	1,155,000	1,122,855	1,173,769
ENBRIDGE INC	2.9000	140,000	139,888	140,820
ENBRIDGE INC	6.0000	4,040,000	4,163,951	4,282,400
FIRST QUANTUM MINERALS LT 144A	7.0000	90,000	92,616	92,588
FIRST QUANTUM MINERALS LT 144A	7.2500	2,220,000	2,227,163	2,276,819
FORTIS INC/CANADA	2.1000	425,000	419,483	417,283
FORTIS INC/CANADA	3.0550	1,175,000	1,138,168	1,133,988
FOUR SEASONS 12/13 TL	0.0000	154,225	153,571	155,237
GOVERNMENT OF CANADA	0.7500	3,695,000	2,791,774	2,883,320
GOVERNMENT OF CANADA	1.0000	10,400,000	8,082,569	8,015,480
GOVERNMENT OF CANADA	1.2500	3,880,000	3,084,453	3,098,540
GOVERNMENT OF CANADA	1.7500	11,450,000	9,062,192	9,192,501
GOVERNMENT OF CANADA	3.5000	1,675,000	1,569,902	1,605,021
GOVERNMENT OF CANADA	4.0000	860,000	914,984	870,734
GOVERNMENT OF CANADA	5.0000	475,000	504,291	530,482
GOVERNMENT OF CANADA	5.7500	2,465,000	2,931,087	2,848,276
GW HONOS SECURITY CORP 144A	8.7500	340,000	342,763	362,525
HUBBAY MINERALS INC 144A	7.2500	155,000	154,987	165,075
MACDONALD DETTWILER (MDA) 7/17	0.0000	355,000	353,230	355,266
MAGNA INTERNATIONAL INC	1.5000	1,645,000	1,966,515	1,972,173
MASONITE INTERNATIONAL CO 144A	5.6250	1,730,000	1,772,432	1,810,532
MASTER CREDIT CARD T 1A A 144A	2.2600	500,000	504,391	503,132
MEG ENERGY CORP 144A	6.3750	105,000	96,376	91,613
MEG ENERGY CORP 144A	6.5000	111,000	112,394	108,780
MEG ENERGY CORP 144A	7.0000	110,000	104,748	94,325
MUSKRAT FALLS/LABRADOR	3.6300	1,495,000	1,426,887	1,279,856
NATIONAL BANK OF CANADA	2.1500	1,000,000	999,035	999,664
NEW GOLD INC 144A	6.2500	35,000	32,295	36,356
NEW GOLD INC 144A	6.3750	1,495,000	1,495,233	1,580,963
NEXEN ENERGY ULC	6.4000	300,000	371,300	384,061
NOVA CHEMICALS CORP 144A	4.8750	990,000	1,001,209	1,002,375
ONTARIO TEACHERS' CADILLA 144A	3.1250	300,000	299,937	305,877
OPEN TEXT CORP 144A	5.6250	2,920,000	2,941,348	3,058,700
OPEN TEXT CORP 144A	5.8750	470,000	478,175	515,825
PRECISION DRILLING CORP	6.5000	15,000	14,961	15,188



	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
PRECISION DRILLING CORP	6.6250	834,084	838,411	837,212
PRECISION DRILLING CORP	7.7500	1,290,000	1,290,304	1,315,800
PROV OF BRITISH COLUMBIA	2.2500	3,175,000	2,768,209	2,561,833
PROV OF BRITISH COLUMBIA	3.2500	1,405,000	1,158,919	1,175,509
PROV OF ONTARIO	1.9500	1,600,000	1,214,576	1,255,987
PROV OF ONTARIO	3.4500	2,265,000	1,887,910	1,855,067
PROV OF ONTARIO	3.5000	2,990,000	2,691,944	2,535,015
PROV OF QUEBEC	3.0000	4,915,000	4,073,622	4,057,484
PROV OF QUEBEC	3.5000	880,000	738,000	727,593
PROVINCE OF ALBERTA CANADA	2.2000	1,160,000	1,158,365	1,154,395
PROVINCE OF MANITOBA CANADA	2.1250	770,000	767,855	765,252
PROVINCE OF MANITOBA CANADA	9.6250	705,000	770,230	766,544
PROVINCE OF NEW BRUNSWICK CANA	2.7500	1,820,000	1,817,503	1,834,951
PROVINCE OF ONTARIO CANADA	2.5000	750,000	722,800	738,217
PROVINCE OF ONTARIO CANADA	3.2000	1,160,000	1,206,601	1,207,204
PROVINCE OF QUEBEC CANADA	2.5000	1,205,000	1,201,864	1,193,572
PROVINCE OF QUEBEC CANADA	2.7500	750,000	743,702	749,085
RITCHIE BROS AUCTIONEERS 144A	5.3750	1,295,000	1,338,582	1,369,463
ROYAL BANK OF CANADA	2.1500	275,000	276,410	275,886
SECURITIZED TERM AU 1A A4 144A	2.2090	450,000	452,390	450,469
SECURITIZED TERM AU 2A A4 144A	2.2890	155,000	155,000	155,000
TECK RESOURCES LTD 144A	8.5000	160,000	166,323	183,600
THOMSON REUTERS CORP	3.3500	900,000	879,396	896,152
THOMSON REUTERS CORP	3.8500	1,235,000	1,256,392	1,285,951
TORONTO-DOMINION BANK/THE	1.6250	400,000	400,416	400,344
TORONTO-DOMINION BANK/THE	1.8500	250,000	249,722	249,016
TORONTO-DOMINION BANK/THE	2.1250	150,000	150,334	149,573
TORONTO-DOMINION BANK/THE	2.5000	150,000	152,347	151,777
TRANSCANADA PIPELINES LTD	3.1250	525,000	524,337	532,891
TRANSCANADA PIPELINES LTD	3.8000	915,000	917,894	956,570
TRANSCANADA PIPELINES LTD	6.1000	650,000	830,094	840,173
TRANSCANADA PIPELINES LTD	7.6250	850,000	1,258,002	1,247,355
VALEANT PHARMACEUTICALS I 144A	5.3750	1,300,000	1,252,141	1,298,375
VALEANT PHARMACEUTICALS I 144A	5.5000	1,430,000	1,431,877	1,254,825
VALEANT PHARMACEUTICALS I 144A	5.6250	3,305,000	2,832,531	3,090,175
VALEANT PHARMACEUTICALS I 144A	5.8750	3,820,000	3,193,930	3,375,925
VALEANT PHARMACEUTICALS I 144A	6.1250	225,000	176,767	197,156
VALEANT PHARMACEUTICALS I 144A	6.5000	1,000,000	1,019,779	1,057,500
VALEANT PHARMACEUTICALS I 144A	7.0000	1,035,000	1,065,706	1,104,956
VIDEOTRON LTD	5.0000	280,000	280,586	302,400
WEST FRASER TIMBER CO LTD 144A	4.3500	400,000	400,000	385,025
<b>CAYMAN ISLANDS</b>				
ADCB FINANCE CAYMAN LTD REGS	3.0000	2,900,000	2,922,295	2,920,880
ALIBABA GROUP HOLDING LTD	2.5000	800,000	797,501	806,543
ALIBABA GROUP HOLDING LTD	3.6000	1,945,000	1,933,796	2,015,652
APIDOS CLO XIX 19A DR 144A	4.7533	250,000	249,997	251,935
APIDOS CLO XV 15A D 144A	6.0569	518,000	517,687	515,417
APIDOS CLO XVII 17A D 144A	6.1033	500,000	496,938	500,149
APIDOS CLO XVIII 18A D 144A	6.5625	250,000	247,648	251,545
APIDOS CLO XX 20A A1R 144A	2.6892	400,000	402,391	400,612
ARES XXXV CLO LTD 35A E 144A	7.2092	500,000	483,292	500,524
AVERY POINT IV CLO L 1A D 144A	4.8144	500,000	499,764	500,305
BABSON CLO LTD 2014 3A AR 144A	2.6792	500,000	504,189	503,647
BAIDU INC	3.2500	1,940,000	1,941,962	1,958,112
CARLYLE GLOBAL MAR 4A A1R 144A	2.5592	250,000	251,613	251,593
CARLYLE GLOBAL MARKE 4A E 144A	5.8592	500,000	489,345	497,270
CENT CLO 22 LTD 22A A1R 144A	2.7217	450,000	454,248	451,007
CIFC FUNDING 2012- 3A B1R 144A	5.3111	245,000	245,000	245,519
CIFC FUNDING 2014- 2A B1L 144A	4.8172	250,000	238,081	250,613
CIFC FUNDING 2014-I 3A DR 144A	4.5125	500,000	500,000	499,986
DEWOLF PARK CLO LTD 1A C 144A	3.4039	400,000	400,000	399,990
ECAF I LTD 1A A1 144A	3.4730	3,625,660	3,625,699	3,600,362
GALAXY XVIII CLO L 18A D1 144A	5.0592	400,000	400,372	402,499
GALAXY XX CLO LTD 20A D 144A	4.8626	390,000	390,469	388,237
GRUPO AVAL LTD 144A	4.7500	1,700,000	1,746,656	1,740,800
HUTCHISON WHAMPOA INTERNA 144A	3.6250	2,200,000	2,208,474	2,280,454
IPIC GMTN LTD REGS	5.8750	550,000	783,671	771,188
KSA SUKUK LTD 144A	2.8940	600,000	600,000	602,700
MAGNETITE VII LTD 7A CR 144A	5.1092	500,000	500,000	506,110
NOBLE HOLDING INTERNATIONAL LT	7.7500	115,000	112,896	102,063
NOBLE HOLDING INTERNATIONAL LT	6.2000	145,000	91,770	98,600
OCTAGON INVESTMENT 1A DR 144A	4.8591	335,000	335,000	336,463
OCTAGON INVESTMENT 1A DR 144A	4.3644	1,000,000	1,000,000	999,971
OCTAGON INVESTMENT 1A E2R 144A	7.3125	335,000	335,000	335,163
ODEBRECHT DRILLING NORBE 144A	6.3500	496,925	451,755	321,759
ODEBRECHT DRILLING NORBE REGS	6.3500	214,500	190,147	138,889
ODEBRECHT OFFSHORE DRILLI 144A	6.6250	2,708,678	2,153,207	975,124
ODEBRECHT OFFSHORE DRILLI 144A	6.7500	826,900	770,464	295,617
PALMER SQUARE CLO 2 1A CR 144A	4.4150	500,000	500,000	499,985
PALMER SQUARE LOAN F 1A B 144A	3.0200	355,000	355,000	355,000
PARK AEROSPACE HOLDINGS L 144A	5.2500	895,000	898,900	930,800
PARK AEROSPACE HOLDINGS L 144A	5.5000	65,000	67,570	68,250
QNB FINANCE LTD REGS	2.7500	2,900,000	2,921,626	2,900,348
SAUDI ELECTRICITY GLOBAL 144A	5.0600	700,000	700,000	724,500
SENECA PARK CLO LTD 1A D 144A	4.8533	250,000	244,427	251,410

	Coupon	Units	Cost	Market Value
SHELF DRILLING HOLDINGS L 144A	9.5000	55,767	55,755	56,394
SOUND POINT CLO III 2A E 144A	5.9592	300,000	265,590	297,469
TRANSOCEAN INC	7.5000	40,000	35,830	36,400
TRANSOCEAN INC	9.3500	80,000	84,116	76,800
TREMAN PARK CLO LTD 1A AR 144A	2.7326	425,000	427,617	427,253
VALE OVERSEAS LTD	4.3750	214,000	202,839	222,988
VALE OVERSEAS LTD	5.8750	900,000	982,468	989,550
VALE OVERSEAS LTD	6.2500	695,000	761,663	786,664
VALE OVERSEAS LTD	6.8750	1,875,000	1,739,328	2,148,015
VOYA CLO 2014-4 LTD 4A D 144A	6.8592	250,000	249,515	250,234
XLIT LTD	4.4500	1,100,000	1,141,739	1,126,400
<b>CHILE</b>				
BONOS DE LA TESORERIA DE LA RE	4.5000	1,305,000,000	2,085,256	2,083,424
CELULOSA ARAUCO Y CONSTITUCION	5.0000	100,000	99,601	106,633
COLBUN SA REGS	6.0000	125,000	125,218	135,545
CORP NACIONAL DEL COBRE D 144A	2.2500	500,000	676,526	622,693
CORP NACIONAL DEL COBRE D 144A	3.6250	800,000	786,090	797,072
ENEL AMERICAS SA	4.0000	1,010,000	999,776	1,033,947
<b>COLOMBIA</b>				
COLOMBIA GOVERNMENT INTERNATIO	3.8750	4,250,000	4,197,663	4,318,000
COLOMBIA GOVERNMENT INTERNATIO	4.3750	900,000	905,808	960,300
COLOMBIA GOVERNMENT INTERNATIO	5.6250	611,000	683,450	683,098
COLOMBIA GOVERNMENT INTERNATIO	7.3750	450,000	545,778	593,550
COLOMBIA GOVERNMENT INTERNATIO	0.0033	4,767,000,000	2,042,532	2,034,346
COLOMBIAN TES	6.0000	12,035,200,000	4,807,605	3,909,073
COLOMBIAN TES	7.5000	17,992,000,000	6,382,447	6,515,544
COLOMBIAN TES	10.0000	7,845,800,000	3,162,180	3,207,668
COLOMBIAN TES	3.5000	12,429,598,272	4,313,994	4,357,987
ECOPETROL SA	5.8750	110,000	109,301	107,525
FINANCIERA DE DESARROLLO 144A	0.0026	2,012,000,000	1,045,462	697,169
<b>COSTA RICA</b>				
COSTA RICA GOVERNMENT INT REGS	4.2500	3,305,000	3,094,724	3,284,344
<b>COTE D'IVOIRE</b>				
IVORY COAST GOVERNMENT IN REGS	5.7500	3,884,125	3,819,882	3,808,695
<b>CURACAO</b>				
TEVA PHARMACEUTICAL FINANCE CO	2.9500	1,000,000	957,681	971,331
<b>CZECH REPUBLIC</b>				
CZECH REPUBLIC GOVERNMENT REGS	0.0000	80,000,000	3,632,292	3,637,317
CZECH REPUBLIC GOVERNMENT REGS	3.8500	12,720,000	696,797	661,627
<b>DENMARK</b>				
AP MOLLER - MAERSK A/S 144A	3.8750	200,000	200,765	200,779
DANSKE BANK A/S 144A	2.0000	850,000	847,254	837,079
DANSKE BANK A/S 144A	2.2000	200,000	201,110	200,440
DANSKE BANK A/S 144A	2.7500	200,000	203,649	202,992
DANSKE BANK A/S REGS	2.7500	1,925,000	2,348,170	2,437,039
DANSKE BANK A/S REGS	3.8750	975,000	1,400,508	1,194,620
DENMARK GOVERNMENT BOND	1.5000	4,135,000	766,470	718,994
DENMARK GOVERNMENT BOND	4.0000	9,230,000	1,703,184	1,535,159
DENMARK GOVERNMENT BOND	4.5000	3,085,000	769,784	823,819
<b>DOMINICAN REPUBLIC</b>				
DOMINICAN REPUBLIC INTERN 144A	5.5000	4,090,000	4,105,756	4,325,175
DOMINICAN REPUBLIC INTERN 144A	5.9500	1,190,000	1,264,257	1,279,250
DOMINICAN REPUBLIC INTERN 144A	6.8500	325,000	341,580	363,594
DOMINICAN REPUBLIC INTERN 144A	6.8750	1,800,000	1,905,216	2,052,828
DOMINICAN REPUBLIC INTERN 144A	7.4500	300,000	300,000	357,375
DOMINICAN REPUBLIC INTERN REGS	5.5000	355,000	347,732	375,413
DOMINICAN REPUBLIC INTERN REGS	6.8500	3,855,000	4,126,544	4,312,781
DOMINICAN REPUBLIC INTERN REGS	6.8750	1,000,000	1,068,776	1,140,460
DOMINICAN REPUBLIC INTERN REGS	7.4500	650,000	756,281	774,313
DOMINICAN REPUBLIC INTERN REGS	7.5000	100,000	109,179	111,250
DOMINICAN REPUBLIC INTERN REGS	8.6250	600,000	423,680	730,500
DOMINICAN REPUBLIC INTERN REGS	9.0400	0	0	0
<b>ECUADOR</b>				
ECUADOR GOVERNMENT INTERN 144A	10.7500	3,034,000	3,284,475	3,390,495
<b>EGYPT</b>				
EGYPT GOVERNMENT INTERNAT 144A	6.1250	2,000,000	2,036,758	2,069,780
EGYPT GOVERNMENT INTERNAT 144A	7.5000	6,430,000	6,599,164	6,996,316
EGYPT GOVERNMENT INTERNAT 144A	8.5000	1,755,000	1,755,000	1,955,347
EGYPT GOVERNMENT INTERNAT REGS	5.8750	2,100,000	1,995,466	2,097,900
<b>ETHIOPIA</b>				
ETHIOPIA INTERNATIONAL BO REGS	6.6250	2,500,000	2,471,490	2,568,475
<b>EURO CURRENCY GEOGRAPHIC</b>				
CCP_CDS. SP UL VIRGIN MEDIA FI	5.0000	1,500,000	158,818	230,736
CCP_CDS. SP UL VOLKSWAGEN AKTI	1.0000	400,000	3,014	917
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.2720	15,350,000	0	42,405
<b>FINLAND</b>				
FINLAND GOVERNMENT BOND 144A	1.5000	1,900,000	2,397,838	2,438,556
<b>FRANCE</b>				
AIR LIQUIDE FINANCE SA 144A	2.2500	995,000	992,838	959,609
AXA SA REGS	3.3750	325,000	380,208	416,584
BANQUE FEDERATIVE DU CRED 144A	2.0000	450,000	449,955	450,895
BANQUE FEDERATIVE DU CRED 144A	2.5000	2,500,000	2,496,384	2,510,000
BANQUE FEDERATIVE DU CRED 144A	2.7000	6,590,000	6,588,335	6,620,851
BNP PARIBAS SA 144A	7.3750	2,000,000	2,000,003	2,260,000
BNP PARIBAS SA 144A	2.9500	2,360,000	2,363,442	2,380,758

	Coupon	Units	Cost	Market Value
BNP PARIBAS SA 144A	3.8000	1,040,000	1,037,129	1,081,131
BNP PARIBAS SA REGS	1.5000	825,000	939,202	988,781
BNP PARIBAS SA REGS	2.8750	990,000	1,212,456	1,252,572
BPCE SA 144A	3.0000	675,000	682,666	678,729
BPCE SA 144A	2.5347	1,000,000	1,000,000	1,012,080
BPCE SA REGS	2.7500	1,500,000	1,868,284	1,897,254
CARREFOUR SA REGS	0.7500	900,000	941,292	1,055,419
CREDIT AGRICOLE SA REGS	2.6250	1,370,000	1,660,392	1,715,492
CREDIT AGRICOLE SA REGS	8.1250	5,700,000	6,364,540	5,989,104
CREDIT AGRICOLE SA/LONDON 144A	2.3750	425,000	426,700	424,958
CREDIT AGRICOLE SA/LONDON 144A	2.7500	1,750,000	1,748,242	1,776,903
CREDIT AGRICOLE SA/LONDON REGS	1.3750	700,000	790,478	837,794
DANONE SA 144A	2.5890	2,430,000	2,430,000	2,387,219
DANONE SA 144A	2.0770	200,000	196,870	196,483
DANONE SA 144A	1.6910	500,000	498,377	496,696
ELECTRICITE DE FRANCE SA 144A	3.6250	5,000,000	4,964,877	5,139,292
ELECTRICITE DE FRANCE SA 144A	6.5000	1,610,000	1,629,200	1,705,669
FRENCH REPUBLIC GOVERNMENT 144A	1.2500	1,044,000	1,071,700	1,191,833
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	335,000	360,875	410,543
FRENCH REPUBLIC GOVERNMENT 144A	2.0000	1,300,000	1,557,133	1,593,407
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	7,114,000	7,688,521	8,502,251
FRENCH REPUBLIC GOVERNMENT REGS	1.0000	3,448,000	4,739,038	4,183,430
FRENCH REPUBLIC GOVERNMENT REGS	2.5000	4,320,000	5,848,076	5,980,112
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	2,185,000	3,573,810	3,437,909
FRENCH REPUBLIC GOVERNMENT REGS	4.0000	150,000	325,483	282,679
FRENCH REPUBLIC GOVERNMENT REGS	4.7500	1,105,000	1,845,717	2,010,522
LAFARGE SA	6.6250	1,000,000	1,681,017	1,353,824
NUMERICABLE / YPSO / ALTICE 3/	0.0000	438,900	437,870	436,596
NUMERICABLE / YPSO 10/16 (USD)	0.0000	471,438	470,393	472,682
RCI BANQUE SA REGS	1.2500	575,000	608,413	697,575
SFR GROUP SA 144A	7.3750	3,400,000	3,461,677	3,672,000
SOCIETE GENERALE SA 144A	2.5000	750,000	749,597	752,087
SOCIETE GENERALE SA 144A	3.2500	325,000	331,988	330,648
SPCM SA 144A	4.8750	1,975,000	1,974,914	2,044,125
<b>GERMANY</b>				
BUNDESobligation REGS	0.0000	23,855,000	26,584,200	28,702,933
BUNDESobligation REGS	0.5000	5,446,000	5,988,384	6,560,781
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000	7,650,000	7,950,994	8,803,264
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500	5,409,000	6,117,826	6,309,626
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000	2,735,000	3,204,082	3,452,698
BUNDESREPUBLIK DEUTSCHLAN REGS	2.2500	2,865,000	3,597,559	3,753,246
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	3,750,000	5,214,836	5,737,261
BUNDESREPUBLIK DEUTSCHLAN REGS	4.0000	809,000	1,339,219	1,464,459
BUNDESREPUBLIK DEUTSCHLAN REGS	4.7500	1,740,000	3,114,893	3,241,201
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5000	2,775,000	5,016,635	5,284,950
DEUTSCHE BANK AG	2.9500	350,000	353,911	353,754
DEUTSCHE BANK AG	4.2500	8,600,000	8,641,626	9,008,979
DEUTSCHE BANK AG REGS	1.5000	2,100,000	2,359,936	2,564,393
DEUTSCHE BANK AG REGS	2.7500	2,300,000	2,670,413	2,742,316
DEUTSCHE BANK AG/LONDON	3.7000	980,000	975,325	994,138
KREDITANSTALT FUER WIEDERAUFBA	1.5000	5,500,000	5,497,475	5,483,943
KREDITANSTALT FUER WIEDERAUFBA	1.6250	2,375,000	2,371,745	2,367,157
TECHEM 7/17 TLB	0.0000	160,000	187,952	190,075
UNITYMEDIA 6/17 COV-LITE TLB	0.0000	215,000	214,463	214,301
<b>GHANA</b>				
GHANA GOVERNMENT BOND	21.0000	4,780,000	1,183,364	1,147,281
GHANA GOVERNMENT BOND	24.7500	15,295,000	4,019,841	4,133,579
GHANA GOVERNMENT BOND	19.0000	7,555,000	1,897,019	1,835,145
GHANA GOVERNMENT BOND	19.7500	5,400,000	1,272,365	1,318,766
GHANA GOVERNMENT INTERNAT 144A	8.1250	400,000	398,320	425,128
GHANA GOVERNMENT INTERNAT REGS	7.8750	700,000	686,381	743,029
GHANA GOVERNMENT INTERNAT REGS	8.1250	1,700,000	1,596,829	1,806,794
<b>GUATEMALA</b>				
GUATEMALA GOVERNMENT BOND REGS	4.3750	790,000	791,191	782,100
GUATEMALA GOVERNMENT BOND REGS	4.5000	710,000	726,881	715,325
<b>GUERNSEY CI</b>				
CREDIT SUISSE GROUP FUNDING GU	2.7500	1,500,000	1,499,627	1,515,615
CREDIT SUISSE GROUP FUNDING GU	3.4500	2,315,000	2,314,973	2,375,561
CREDIT SUISSE GROUP FUNDING GU	3.7500	2,050,000	2,000,324	2,088,176
CREDIT SUISSE GROUP FUNDING GU	3.8000	4,500,000	4,681,454	4,658,188
CREDIT SUISSE GROUP FUNDING GU	3.6439	250,000	250,000	262,571
<b>HONDURAS</b>				
HONDURAS GOVERNMENT INTER 144A	6.2500	2,375,000	2,401,401	2,553,933
HONDURAS GOVERNMENT INTER REGS	7.5000	725,000	777,780	824,688
HONDURAS GOVERNMENT INTER REGS	8.7500	2,365,000	2,575,074	2,695,130
<b>HUNGARY</b>				
HUNGARY GOVERNMENT BOND	6.5000	600,000,000	2,555,550	2,535,614
<b>INDIA</b>				
EXPORT-IMPORT BANK OF IND REGS	3.1250	1,090,000	1,100,563	1,101,753
EXPORT-IMPORT BANK OF IND REGS	4.0000	2,710,000	2,823,813	2,838,595
INDIAN RENEWABLE ENERGY D REGS	7.1250	360,000,000	5,484,785	5,502,207
NATIONAL HIGHWAYS AUTHORI REGS	0.1122	910,000,000	14,151,464	14,036,792
STATE BANK OF INDIA/LONDO REGS	3.2500	2,500,000	2,514,926	2,527,408
<b>INDONESIA</b>				
INDONESIA GOVERNMENT INTE 144A	4.7500	3,530,000	3,519,084	3,848,851

	Coupon	Units	Cost	Market Value
INDONESIA GOVERNMENT INTE 144A	5.8750	1,950,000	1,942,425	2,235,408
INDONESIA GOVERNMENT INTE REGS	3.3750	500,000	487,891	508,350
INDONESIA GOVERNMENT INTE REGS	3.7500	200,000	199,461	207,528
INDONESIA GOVERNMENT INTE REGS	4.1250	530,000	528,440	556,220
INDONESIA GOVERNMENT INTE REGS	4.7500	1,375,000	1,473,691	1,499,198
INDONESIA GOVERNMENT INTE REGS	4.8750	5,065,000	5,225,128	5,458,941
INDONESIA TREASURY BOND	8.2500	8,110,000,000	595,947	644,276
INDONESIA TREASURY BOND	8.3750	267,161,000,000	21,387,879	21,881,133
<b>IRAQ</b>				
IRAQ INTERNATIONAL BOND 144A	6.7520	3,020,000	3,022,594	2,998,872
IRAQ INTERNATIONAL BOND REGS	5.8000	2,605,000	1,963,622	2,433,966
<b>IRELAND</b>				
AERCAP IRELAND CAPITAL DAC / A	3.6500	400,000	398,009	396,924
AERCAP IRELAND CAPITAL DAC / A	3.9500	3,300,000	3,295,059	3,434,873
AERCAP IRELAND CAPITAL DAC / A	4.6250	1,450,000	1,450,012	1,543,080
BANK OF IRELAND MORTGAGE REGS	1.7500	1,655,000	2,296,717	2,015,417
ENDO DAC / ENDO FINANCE L 144A	5.8750	1,100,000	1,120,210	1,152,250
ENDO DAC / ENDO FINANCE L 144A	6.0000	4,510,000	4,128,535	3,692,550
FLY LEASING 8/12 TLB	0.0000	310,039	308,689	310,556
GE CAPITAL INTERNATIONAL FUNDI	2.3420	5,445,000	5,289,469	5,502,318
GE CAPITAL INTERNATIONAL FUNDI	3.3730	785,000	760,285	811,880
GE CAPITAL INTERNATIONAL FUNDI	4.4180	1,163,000	967,177	1,264,644
IRELAND GOVERNMENT BOND	4.5000	1,000,000	1,333,538	1,243,835
IRELAND GOVERNMENT BOND REGS	0.8000	1,780,000	1,979,152	2,193,329
IRELAND GOVERNMENT BOND REGS	1.7000	350,000	378,996	416,261
IRELAND GOVERNMENT BOND REGS	3.4000	200,000	280,079	283,908
NOVATEK OAO VIA NOVATEK F 144A	6.6040	200,000	200,431	220,900
SHIRE ACQUISITIONS INVESTMENTS	1.9000	2,900,000	2,898,437	2,894,266
SHIRE ACQUISITIONS INVESTMENTS	2.4000	6,495,000	6,489,352	6,472,291
VIMPEL COMMUNICATIONS VIA 144A	7.7480	150,000	155,678	170,152
VNESHECONOMBANK VIA VEB F 144A	6.9020	385,000	385,020	416,316
WILLIS TOWERS WATSON PLC	5.7500	724,000	754,123	795,595
<b>ISRAEL</b>				
ISRAEL GOVERNMENT BOND - FIXED	4.2500	3,500,000	1,000,402	1,189,223
<b>ITALY</b>				
ATLANTIA SPA REGS	1.6250	950,000	1,092,399	1,143,389
FCA BANK SPA/IRELAND REGS	1.3750	655,000	704,787	795,933
INTESA SANPAOLO SPA	3.8750	1,323,000	1,325,375	1,339,494
INTESA SANPAOLO SPA 144A	3.1250	2,130,000	2,126,811	2,135,257
INTESA SANPAOLO SPA 144A	5.0170	1,000,000	981,046	1,016,603
INTESA SANPAOLO SPA 144A	5.7100	1,800,000	1,800,000	1,896,963
INTESA SANPAOLO SPA 144A	6.5000	375,000	420,598	418,304
ITALY BUONI POLIENNALI DE 144A	1.6500	440,000	503,443	465,948
ITALY BUONI POLIENNALI DE 144A	2.7000	990,000	1,021,236	1,046,229
ITALY BUONI POLIENNALI DE 144A	3.5000	7,400,000	9,575,062	9,739,696
ITALY BUONI POLIENNALI DE 144A	4.7500	1,805,000	2,632,970	2,703,615
ITALY BUONI POLIENNALI DE REGS	4.0000	405,000	500,861	558,006
ITALY BUONI POLIENNALI DE REGS	4.5000	850,000	918,454	1,213,079
ITALY BUONI POLIENNALI DE REGS	5.0000	595,000	919,072	911,534
ITALY BUONI POLIENNALI DE REGS	2.1000	3,013,725	3,557,555	3,944,119
ITALY BUONI POLIENNALI DEL TES	1.2000	3,675,000	4,006,901	4,440,600
ITALY BUONI POLIENNALI DEL TES	1.5000	4,100,000	4,723,406	4,772,977
ITALY BUONI POLIENNALI DEL TES	3.7500	3,655,000	5,151,434	4,954,823
ITALY BUONI POLIENNALI DEL TES	4.0000	2,090,000	2,815,851	2,748,293
TELECOM ITALIA SPA/MILANO 144A	5.3030	1,735,000	1,734,825	1,886,813
TELECOM ITALIA SPA/MILANO REGS	7.3750	2,700,000	4,537,560	3,668,554
UNICREDIT SPA 144A	3.7500	2,120,000	2,170,484	2,173,137
<b>JAMAICA</b>				
JAMAICA GOVERNMENT INTERNATION	8.0000	1,350,000	1,536,011	1,670,625
<b>JAPAN</b>				
BANK OF TOKYO-MITSUBISHI 144A	2.7500	3,700,000	3,698,338	3,751,682
BANK OF TOKYO-MITSUBISHI 144A	3.7500	300,000	314,903	313,676
CCP_IRS R JP0006M P 1.00%	0.0334	1,268,800,000	21,689	-434,409
CCP_IRS. R JPY-LIBOR-BBA 6M CM	0.0100	315,000,000	0	-143,330
CCP_IRS. R JPY-LIBOR-BBA 6M CM	0.0191	60,000,000	0	-84,840
CCP_IRS. R JPY-LIBOR-BBA 6M CM	-0.0004	1,330,000,000	0	-65,579
JAPAN BANK FOR INTERNATIONAL C	2.3750	440,000	438,060	441,754
JAPAN BANK FOR INTERNATIONAL C	2.8750	400,000	396,520	403,729
mitsubishi UFJ FINANCIAL GROUP	2.9500	1,900,000	1,927,517	1,930,412
mitsubishi UFJ FINANCIAL GROUP	2.9980	240,000	240,000	243,303
mitsubishi UFJ FINANCIAL GROUP	3.1961	1,100,000	1,100,000	1,144,464
mitsubishi UFJ FINANCIAL GROUP	2.3767	1,700,000	1,700,000	1,725,507
mitsubishi UFJ FINANCIAL GROUP	2.1044	2,000,000	2,000,000	2,007,519
mitsubishi UFJ TRUST & BA 144A	1.6000	700,000	700,075	700,049
mitsubishi UFJ TRUST & BA 144A	2.6500	1,000,000	1,018,092	1,009,325
MIZUHO FINANCIAL GROUP IN 144A	2.6320	2,200,000	2,200,000	2,198,190
MIZUHO FINANCIAL GROUP INC	2.9530	295,000	295,000	297,372
NIPPON LIFE INSURANCE CO 144A	5.0000	700,000	700,000	745,199
ORIX CORP	2.9000	205,000	204,708	205,778
SOFTBANK GROUP CORP 144A	4.5000	850,000	847,274	876,920
SUMITOMO MITSUI BANKING CORP	2.4500	785,000	786,314	790,482
SUMITOMO MITSUI BANKING CORP	2.6500	2,200,000	2,199,822	2,222,822
SUMITOMO MITSUI BANKING CORP	1.7620	250,000	250,000	249,993
SUMITOMO MITSUI FINANCIAL GROU	2.9340	700,000	700,000	711,489
SUMITOMO MITSUI FINANCIAL GROU	2.0580	1,300,000	1,288,643	1,279,404

	Coupon	Units	Cost	Market Value
SUMITOMO MITSUI FINANCIAL GROU	2.8460	400,000	400,000	403,731
SUMITOMO MITSUI FINANCIAL GROU	2.1367	200,000	200,000	200,083
SUMITOMO MITSUI FINANCIAL GROU	2.9972	1,000,000	1,000,000	1,033,813
SUMITOMO MITSUI TRUST BAN 144A	1.8261	400,000	400,000	400,917
<b>JERSEY C I</b>				
DELPHI AUTOMOTIVE PLC	3.1500	1,300,000	1,298,190	1,330,113
PETROFAC LTD 144A	3.4000	1,715,000	1,694,696	1,703,209
<b>JORDAN</b>				
JORDAN GOVERNMENT INTERNA 144A	5.7500	1,615,000	1,607,727	1,583,633
JORDAN GOVERNMENT INTERNA 144A	6.1250	500,000	504,239	505,750
<b>KAZAKHSTAN</b>				
HALYK SAVINGS BANK OF KAZ 144A	7.2500	205,000	203,835	225,819
KAZAKHSTAN GOVERNMENT INT 144A	5.1250	950,000	945,132	1,051,935
KAZAKHSTAN GOVERNMENT INT 144A	6.5000	950,000	941,509	1,169,821
<b>KENYA</b>				
KENYA GOVERNMENT INTERNAT 144A	6.8750	3,150,000	3,248,344	3,215,331
KENYA GOVERNMENT INTERNAT REGS	6.8750	5,960,000	6,127,963	6,083,610
KENYA INFRASTRUCTURE BOND	12.5000	44,450,000	44,268	442,170
<b>KUWAIT</b>				
KUWAIT INTERNATIONAL GOVE 144A	3.5000	4,725,000	4,681,028	4,859,663
<b>LUXEMBOURG</b>				
ALLERGAN FUNDING SCS	1.2500	240,000	267,855	286,223
ALLERGAN FUNDING SCS	2.3500	4,100,000	4,099,692	4,111,944
ALLERGAN FUNDING SCS	2.4500	915,000	915,516	921,338
ALLERGAN FUNDING SCS	3.0000	1,225,000	1,241,025	1,250,637
ALLERGAN FUNDING SCS	3.4500	5,132,000	5,156,199	5,321,440
ALLERGAN FUNDING SCS	3.8500	263,000	260,945	274,365
ALLERGAN FUNDING SCS	4.5500	2,000,000	1,936,978	2,133,824
ALLERGAN FUNDING SCS	4.7500	960,000	1,025,576	1,038,626
ALTICE FINANCING SA 144A	6.5000	215,000	218,214	223,600
ALTICE FINANCING SA 144A	7.5000	260,000	260,093	286,000
ALTICE LUXEMBOURG SA 144A	7.7500	475,000	494,300	504,094
ARCELORMITTAL	6.1250	1,580,000	1,591,325	1,817,000
ARD FINANCE SA	7.1250	560,000	555,000	599,368
CAMELOT FINANCE SA 144A	7.8750	165,000	167,098	177,788
COVIDIEN INTERNATIONAL FINANCE	4.2000	1,100,000	1,099,090	1,160,749
CSN RESOURCES SA REGS	6.5000	300,000	300,195	264,000
DANA FINANCING LUXEMBOURG 144A	5.7500	2,750,000	2,776,116	2,899,531
EMERALD BAY SA 144A	0.0100	1,370,000	1,407,819	1,375,390
ENDO PHARMACEUTICALS 4/17 TLB	0.0000	765,000	761,526	771,694
EUROPEAN FINANCIAL STABIL REGS	0.4000	3,375,000	3,544,175	3,925,404
FORMULA ONE 8/14 (USD)	0.0000	1,184,355	1,186,277	1,191,165
GAZPROM NEFT OAO VIA GPN REGS	4.3750	1,200,000	1,069,571	1,222,800
GAZPROM OAO VIA GAZ CAPIT 144A	9.2500	1,500,000	1,607,779	1,638,750
GAZPROM OAO VIA GAZ CAPIT REGS	6.5100	300,000	311,049	333,000
GAZPROM OAO VIA GAZ CAPIT REGS	9.2500	1,200,000	1,218,571	1,311,000
INTELSAT JACKSON HOLDINGS 144A	8.0000	2,615,000	2,727,928	2,811,125
JBS USA 1/17 TLB	0.0000	208,100	153,374	205,499
MALLINCKRODT INTERNATIONAL 144A	5.7500	800,000	764,132	782,000
MILLICOM INTERNATIONAL CE 144A	5.1250	400,000	399,997	403,400
NIELSEN CO LUXEMBOURG SAR 144A	5.0000	505,000	505,001	525,831
PENTAIR FINANCE SARL	2.9000	1,348,000	1,347,536	1,358,543
PROLOGIS INTERNATIONAL FU 144A	4.8750	5,300,000	5,285,408	5,581,057
QGOG CONSTELLATION SA 144A	9.5000	200,000	159,550	153,000
ROSNEFT FINANCE SA 144A	7.8750	800,000	806,156	818,432
SS&C TECHNOLOGIES 2/17 TLB2	0.0000	24,824	24,741	24,928
TYCO ELECTRONICS GROUP SA	2.3750	1,680,000	1,679,750	1,689,523
TYCO ELECTRONICS GROUP SA	3.1250	195,000	193,460	194,462
TYCO ELECTRONICS GROUP SA	3.7000	315,000	314,349	328,532
<b>MALAYSIA</b>				
MALAYSIA GOVERNMENT BOND	3.4180	3,315,000	908,572	775,830
MALAYSIA GOVERNMENT BOND	3.6590	1,779,000	421,389	424,353
MALAYSIA GOVERNMENT BOND	3.7950	20,950,000	4,898,660	4,987,335
MALAYSIA GOVERNMENT BOND	3.8000	9,500,000	2,444,918	2,253,452
MALAYSIA GOVERNMENT BOND	3.9000	10,000,000	2,226,928	2,354,726
MALAYSIA GOVERNMENT BOND	3.9550	3,880,000	1,037,502	917,368
MALAYSIA GOVERNMENT BOND	4.1810	7,700,000	2,087,150	1,854,961
MALAYSIA GOVERNMENT BOND	5.7340	4,385,000	1,389,841	1,083,248
MALAYSIA GOVERNMENT BOND	4.0480	1,625,000	420,669	391,434
MALAYSIA GOVERNMENT BOND	4.2540	9,400,000	2,283,745	2,173,318
MALAYSIA GOVERNMENT BOND	4.4980	5,100,000	1,323,727	1,225,649
MALAYSIA GOVERNMENT BOND	4.2400	960,000	214,583	228,308
MALAYSIA GOVERNMENT BOND	3.5800	7,874,000	1,742,460	1,872,983
MALAYSIA GOVERNMENT BOND	4.1270	2,075,000	473,568	474,902
MALAYSIA GOVERNMENT BOND	4.7620	11,000,000	2,719,133	2,677,696
MALAYSIA GOVERNMENT BOND	4.0590	13,525,000	3,260,910	3,242,797
MALAYSIA GOVERNMENT INVESTMENT	3.9900	3,800,000	863,874	886,190
MALAYSIA GOVERNMENT INVESTMENT	4.4440	2,000,000	568,135	483,582
MALAYSIA GOVERNMENT INVESTMENT	4.7860	15,725,000	4,087,059	3,788,762
<b>MARSHALL ISLANDS</b>				
OCEAN RIG 7/14 TLB	0.0000	257,872	256,461	230,364
<b>MEXICO</b>				
AMERICA MOVIL SAB DE CV	3.1250	750,000	752,282	768,664
AMERICA MOVIL SAB DE CV	5.0000	710,000	719,280	759,443
BBVA BANCOMER SA/TEXAS 144A	6.5000	700,000	716,371	773,500

	Coupon	Units	Cost	Market Value
CCP IRS P MXN TIE 0BP R 5.840%	5.8400	36,600,000	5,580	-68,708
CCP IRS P TIE28D R 5.610% CME	5.6100	139,900,000	1,807	-312,750
CCP IRS P TIE28D 100BPS R 6.08	6.0800	19,600,000	0	-65,594
CCP IRS P TIE28D 43BPS R5.630%	5.6300	500,000	203	-1,160
CCP_IRS. P MXN-TIIE-BANXICO 28	1.0000	12,300,000	5,397	32,905
CCP_IRS. P MXN-TIIE-BANXICO 28	5.7375	54,800,000	0	-156,264
CCP_IRS. P MXN-TIIE-BANXICO 28	5.7400	47,700,000	0	-135,635
CCP_IRS. P MXN-TIIE-BANXICO 28	6.1900	50,100,000	10,092	-336,673
CCP_IRS. P MXN-TIIE-BANXICO 28	5.9250	2,500,000	0	-6,248
CCP_IRS. P MXN-TIIE-BANXICO 28	5.9350	2,500,000	0	-6,180
CCP_IRS. P MXN-TIIE-BANXICO 28	7.3800	1,800,000	0	2,388
COMISION FEDERAL DE ELECT 144A	6.1250	1,100,000	1,090,876	1,212,750
COMISION FEDERAL DE ELECTRICID	7.3500	32,790,000	2,051,249	1,726,028
FERMACA ENTERPRISES S DE 144A	6.3750	1,055,056	1,054,969	1,157,924
GRUPO BIMBO SAB DE CV 144A	4.8750	595,000	584,870	598,574
GRUPO TELEVISIA SAB	7.2500	2,000,000	167,145	86,799
MEXICAN BONOS	5.7500	65,200,000	3,065,993	3,347,850
MEXICAN BONOS	6.5000	401,700,000	21,684,407	21,964,090
MEXICAN BONOS	8.0000	9,397,300	749,327	534,095
MEXICAN BONOS	10.0000	183,760,100	15,339,942	12,462,643
MEXICAN UDIBONOS	2.5000	26,183,354	2,052,040	1,419,129
MEXICAN UDIBONOS	4.0000	77,386,356	4,715,091	4,345,165
MEXICO GENERADORA DE ENER 144A	5.5000	1,297,017	1,298,457	1,374,838
MEXICO GOVERNMENT INTERNATIONA	4.0000	3,700,000	3,888,674	3,911,640
MEXICO GOVERNMENT INTERNATIONA	4.1250	1,775,000	1,780,008	1,869,963
MEXICO GOVERNMENT INTERNATIONA	4.1500	8,037,000	8,012,040	8,447,289
MEXICO GOVERNMENT INTERNATIONA	4.3500	200,000	199,474	194,500
MEXICO GOVERNMENT INTERNATIONA	4.6000	950,000	1,001,138	959,500
MEXICO GOVERNMENT INTERNATIONA	4.7500	1,495,000	1,531,233	1,540,598
MEXICO GOVERNMENT INTERNATIONA	5.7500	3,700,000	3,747,789	3,966,400
MEXICO GOVERNMENT INTERNATIONA	6.0500	422,000	491,180	506,400
MEXICO GOVERNMENT INTERNATIONA	6.7500	791,000	846,093	1,037,001
MINERA Y METALURGICA DEL 144A	2.8750	1,500,000	1,511,214	1,508,135
PETROLEOS MEXICANOS	3.5000	3,995,000	3,704,472	3,958,712
PETROLEOS MEXICANOS	4.6250	800,000	825,039	826,320
PETROLEOS MEXICANOS	4.8750	2,732,000	2,662,268	2,833,084
PETROLEOS MEXICANOS	5.5000	4,220,000	4,394,913	4,502,740
PETROLEOS MEXICANOS	5.6250	7,001,000	6,259,287	6,510,930
PETROLEOS MEXICANOS	6.3750	3,903,000	3,916,883	4,242,621
PETROLEOS MEXICANOS	6.6250	350,000	383,303	377,125
PETROLEOS MEXICANOS	6.7500	270,000	275,458	287,253
PETROLEOS MEXICANOS	6.8750	4,145,000	4,269,948	4,714,938
PETROLEOS MEXICANOS	7.4700	80,560,000	4,078,115	4,030,251
PETROLEOS MEXICANOS	8.0000	3,500,000	3,746,963	3,815,000
PETROLEOS MEXICANOS 144A	5.3750	1,225,000	1,219,034	1,308,851
PETROLEOS MEXICANOS 144A	6.5000	300,000	309,633	332,469
PETROLEOS MEXICANOS 144A	0.3736	128,250,000	6,901,520	6,455,140
RED DE CARRETERAS DE OCCI 144A	9.0000	7,860,000	637,498	415,553
<b>MOROCCO</b>				
MOROCCO GOVERNMENT INTERN REGS	4.2500	2,150,000	2,135,940	2,281,150
MOROCCO GOVERNMENT INTERN REGS	5.5000	1,350,000	1,240,495	1,507,048
<b>NETHERLANDS</b>				
ABN AMRO BANK NV 144A	2.4500	200,000	201,673	201,504
ABN AMRO BANK NV REGS	2.8750	1,275,000	1,507,333	1,609,563
ABN AMRO BANK NV REGS	4.4000	1,800,000	1,866,633	1,856,876
CONSTELLIUM NV 144A	5.7500	2,000,000	2,046,641	2,000,000
COOPERATIEVE RABOBANK UA	3.9500	250,000	263,134	262,371
COOPERATIEVE RABOBANK UA	4.5000	250,000	268,935	267,851
COOPERATIEVE RABOBANK UA	4.6250	500,000	516,512	537,293
COOPERATIEVE RABOBANK UA	5.2500	250,000	248,913	297,394
COOPERATIEVE RABOBANK UA REGS	4.6250	2,069,000	2,820,208	3,141,801
DEMETER INVESTMENTS BV FO REGS	5.7500	825,000	832,184	893,063
DIAMOND BC BV 144A	5.6250	145,000	169,793	173,990
DIVERSEY 9/17 (USD) COV-LT TL	0.0000	345,000	344,186	343,768
EMF-NL PRIME 2008 APRX A2 REGS	0.4710	1,434,006	1,380,881	1,606,907
ENEL FINANCE INTERNATIONAL NV	1.9680	800,000	885,202	1,007,002
EUROSAIL-NL 2007-2 NL2X A REGS	1.1710	887,605	1,006,382	1,072,652
FIAT CHRYSLER AUTOMOBILES NV	5.2500	2,300,000	2,268,251	2,452,375
GREENKO DUTCH BV 144A	5.2500	200,000	200,000	203,450
ING BANK NV REGS	4.1250	3,750,000	3,820,170	3,817,500
ING GROEP NV	3.1500	1,760,000	1,761,466	1,793,489
ING GROEP NV	3.9500	395,000	394,505	411,602
ING GROEP NV REGS	2.5000	1,200,000	1,521,046	1,496,716
INNOGY FINANCE BV REGS	3.0000	800,000	1,003,696	1,079,061
KONINKLIJKE KPN NV REGS	0.6250	900,000	921,695	1,028,129
LEASEPLAN CORP NV 144A	3.0000	5,700,000	5,702,829	5,703,547
LYB INTERNATIONAL FINANCE II B	3.5000	1,500,000	1,511,608	1,491,951
MAJAPAHIT HOLDING BV 144A	8.0000	1,000,000	1,044,658	1,101,300
MONDELEZ INTERNATIONAL HO 144A	1.6250	350,000	347,772	347,320
MYLAN NV	3.1500	700,000	715,427	712,266
NETHERLANDS GOVERNMENT BO 144A	0.2500	953,000	1,002,705	1,125,117
NETHERLANDS GOVERNMENT BO 144A	1.2500	2,450,000	3,283,490	2,969,142
NETHERLANDS GOVERNMENT BO 144A	2.0000	2,005,000	2,579,673	2,674,763
NETHERLANDS GOVERNMENT BO 144A	3.7500	630,000	1,054,091	1,150,104
NETHERLANDS GOVERNMENT BO 144A	4.0000	470,000	703,110	846,731

	Coupon	Units	Cost	Market Value
NETHERLANDS GOVERNMENT BOND	0.2500	875,000	946,250	1,055,316
NN GROUP NV REGS	4.6250	500,000	587,041	666,170
NXP BV / NXP FUNDING LLC 144A	3.8750	1,400,000	1,400,026	1,459,500
NXP BV / NXP FUNDING LLC 144A	4.6250	1,700,000	1,748,805	1,819,000
PETROBRAS GLOBAL FINANCE 144A	5.9990	7,815,245	7,796,711	7,809,384
PETROBRAS GLOBAL FINANCE 144A	5.2990	1,700,000	1,697,941	1,697,450
PETROBRAS GLOBAL FINANCE BV	4.2500	625,000	661,351	789,857
PETROBRAS GLOBAL FINANCE BV	4.3750	4,968,000	4,438,875	4,910,868
PETROBRAS GLOBAL FINANCE BV	5.8750	200,000	215,957	270,124
PETROBRAS GLOBAL FINANCE BV	6.1250	9,460,000	9,460,000	10,169,500
PETROBRAS GLOBAL FINANCE BV	6.2500	205,000	202,262	219,043
PETROBRAS GLOBAL FINANCE BV	6.8500	2,385,000	1,540,222	2,274,694
PETROBRAS GLOBAL FINANCE BV	7.3750	2,970,000	3,258,393	3,269,970
PETROBRAS GLOBAL FINANCE BV	8.7500	2,950,000	3,209,683	3,543,688
SENSATA TECHNOLOGIES BV 144A	5.0000	65,000	65,738	68,513
SENSATA TECHNOLOGIES BV 144A	5.6250	100,000	101,211	110,125
SHELL INTERNATIONAL FINANCE BV	2.1250	4,750,000	4,749,394	4,779,205
SHELL INTERNATIONAL FINANCE BV	2.3750	200,000	200,753	200,558
SHELL INTERNATIONAL FINANCE BV	4.3750	200,000	212,604	212,210
SIEMENS FINANCIERINGSMAAT 144A	3.4000	600,000	599,422	617,344
SIEMENS FINANCIERINGSMAAT 144A	4.2000	1,195,000	1,190,796	1,291,072
TEVA PHARMACEUTICAL FINANCE NE	2.2000	500,000	476,459	481,402
TEVA PHARMACEUTICAL FINANCE NE	2.8000	2,700,000	2,530,326	2,575,238
VONOVIA FINANCE BV 144A	5.0000	2,900,000	2,974,453	3,087,874
VTR FINANCE BV 144A	6.8750	1,515,000	1,522,243	1,604,234
<b>NEW ZEALAND</b>				
NEW ZEALAND GOVERNMENT BO REGS	2.7500	1,268,000	933,247	911,690
<b>NIGERIA</b>				
NIGERIA GOVERNMENT BOND	12.4000	505,590,000	1,049,535	1,111,875
NIGERIA GOVERNMENT BOND	16.3900	700,000,000	1,950,585	1,981,643
NIGERIA GOVERNMENT INTERN REGS	6.3750	625,000	625,733	655,013
NIGERIA GOVERNMENT INTERN REGS	6.7500	605,000	623,854	642,855
<b>NORWAY</b>				
KOMMUNALBANKEN AS 144A	1.0000	2,376,000	2,374,526	2,370,527
NORWAY GOVERNMENT BOND 144A	2.0000	6,245,000	767,026	819,683
STATOIL ASA	2.7500	425,000	423,346	433,262
STATOIL ASA	2.9000	1,200,000	1,199,860	1,228,372
<b>PAKISTAN</b>				
PAKISTAN GOVERNMENT INTER 144A	8.2500	245,000	247,244	281,587
PAKISTAN GOVERNMENT INTER REGS	8.2500	3,650,000	3,873,441	4,177,684
THIRD PAKISTAN INTERNATIO 144A	5.5000	2,835,000	2,837,348	2,908,614
<b>PANAMA</b>				
ENA NORTE TRUST 144A	4.9500	569,311	569,339	592,083
PANAMA GOVERNMENT INTERNATIONA	4.5000	3,000,000	3,112,396	3,165,000
PANAMA GOVERNMENT INTERNATIONA	6.7000	150,000	179,157	198,375
<b>PARAGUAY</b>				
PARAGUAY GOVERNMENT INTER 144A	4.7000	595,000	595,000	620,288
PARAGUAY GOVERNMENT INTER 144A	5.0000	1,775,000	1,774,996	1,894,813
PARAGUAY GOVERNMENT INTER REGS	5.0000	1,200,000	1,242,651	1,281,000
<b>PERU</b>				
BBVA BANCO CONTINENTAL SA 144A	3.2500	1,055,000	1,054,327	1,062,596
PERU GOVERNMENT BOND 144A	6.1500	19,805,000	6,105,164	6,384,043
PERUVIAN GOVERNMENT INTER 144A	1.7580	7,760,000	2,476,241	2,525,033
PERUVIAN GOVERNMENT INTER 144A	2.1281	3,700,000	1,233,653	1,269,993
PERUVIAN GOVERNMENT INTER 144A	2.1435	6,475,000	2,068,180	2,236,140
PERUVIAN GOVERNMENT INTERNATIO	2.7500	1,180,000	1,304,874	1,539,727
PERUVIAN GOVERNMENT INTERNATIO	6.5500	300,000	386,623	403,500
PERUVIAN GOVERNMENT INTERNATIO	8.7500	274,000	313,955	431,276
TRANSPORTADORA DE GAS DEL 144A	4.2500	600,000	600,000	621,000
<b>PHILIPPINES</b>				
PHILIPPINE GOVERNMENT INTERNAT	3.7000	630,000	630,019	628,043
PHILIPPINE GOVERNMENT INTERNAT	7.7500	683,000	927,253	993,854
PHILIPPINE GOVERNMENT INTERNAT	9.5000	1,121,061	1,121,061	1,157,179
<b>POLAND</b>				
REPUBLIC OF POLAND GOVERN REGS	1.5000	1,600,000	1,776,698	1,986,096
REPUBLIC OF POLAND GOVERNMENT	1.5000	14,100,000	3,740,424	3,818,351
REPUBLIC OF POLAND GOVERNMENT	2.5000	16,500,000	4,133,413	4,254,106
REPUBLIC OF POLAND GOVERNMENT	3.2500	8,320,000	5,308,798	5,372,869
REPUBLIC OF POLAND GOVERNMENT	4.0000	5,500,000	1,481,668	1,597,648
REPUBLIC OF POLAND GOVERNMENT	5.7500	50,805,000	14,850,131	15,894,208
<b>QATAR</b>				
QATAR GOVERNMENT INTERNAT 144A	5.2500	100,000	100,394	106,034
QATAR GOVERNMENT INTERNAT REGS	3.2500	725,000	717,747	717,112
QATARI DIAR FINANCE CO 144A	5.0000	900,000	899,899	951,143
RAS LAFFAN LIQUEFIED NATU REGS	5.2980	904,560	891,170	936,527
<b>ROMANIA</b>				
ROMANIA GOVERNMENT BOND	3.2500	11,500,000	2,951,524	3,025,142
ROMANIAN GOVERNMENT INTER REGS	2.8750	650,000	707,826	799,244
<b>RUSSIA</b>				
RUSSIAN FEDERAL BOND - OFZ	6.2000	190,300,000	6,176,261	3,290,124
RUSSIAN FEDERAL BOND - OFZ	6.8000	36,475,000	625,878	625,488
RUSSIAN FEDERAL BOND - OFZ	7.0000	767,000,000	11,484,987	13,033,969
RUSSIAN FEDERAL BOND - OFZ	7.5000	521,000,000	7,719,153	9,066,300
RUSSIAN FEDERAL BOND - OFZ	7.6000	84,920,000	1,495,750	1,482,078
RUSSIAN FEDERAL BOND - OFZ	8.5000	103,875,000	1,912,639	1,945,485

	Coupon	Units	Cost	Market Value
RUSSIAN FEDERAL BOND - OFZ	8.1500	198,975,000	3,617,082	3,621,253
<b>SAUDI ARABIA</b>				
SAUDI GOVERNMENT INTERNAT 144A	2.3750	650,000	644,686	641,225
SAUDI GOVERNMENT INTERNAT 144A	3.6250	4,310,000	4,259,616	4,259,616
SAUDI GOVERNMENT INTERNAT REGS	3.2500	3,900,000	3,852,680	3,856,710
<b>SINGAPORE</b>				
BOC AVIATION LTD 144A	2.7500	2,400,000	2,387,103	2,378,938
FLEX LTD	5.0000	325,000	348,549	353,350
SINGAPORE GOVERNMENT BOND	2.7500	620,000	482,444	479,171
SINGAPORE GOVERNMENT BOND	3.5000	575,000	445,885	471,530
TEMASEK FINANCIAL I LTD REGS	2.3750	1,250,000	1,240,088	1,248,458
<b>SLOVAKIA</b>				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	405,000	599,340	575,047
<b>SLOVENIA</b>				
SLOVENIA GOVERNMENT BOND REGS	3.1250	170,000	207,206	242,821
<b>SOUTH AFRICA</b>				
REPUBLIC OF SOUTH AFRICA GOVER	4.3000	750,000	705,616	706,518
REPUBLIC OF SOUTH AFRICA GOVER	4.6650	600,000	618,350	613,800
REPUBLIC OF SOUTH AFRICA GOVER	4.8500	6,855,000	6,855,000	6,793,305
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	312,595,000	21,199,220	16,409,356
REPUBLIC OF SOUTH AFRICA GOVER	6.7500	8,250,000	587,166	597,128
REPUBLIC OF SOUTH AFRICA GOVER	7.7500	43,925,000	4,035,747	3,232,281
REPUBLIC OF SOUTH AFRICA GOVER	8.0000	17,475,000	1,187,704	1,190,934
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	113,000,000	7,262,735	7,568,427
REPUBLIC OF SOUTH AFRICA GOVER	9.0000	11,425,000	812,505	786,638
REPUBLIC OF SOUTH AFRICA GOVER	10.5000	93,700,000	7,677,725	7,787,457
<b>SOUTH KOREA</b>				
KOREA HYDRO & NUCLEAR POW 144A	2.8750	2,000,000	1,997,469	2,011,256
KOREA TREASURY BOND	1.5000	516,270,000	439,051	417,596
KOREA TREASURY BOND	2.0000	1,080,890,000	906,798	946,361
KOREA TREASURY BOND	2.7500	2,822,570,000	2,725,320	2,543,681
KOREA TREASURY BOND	3.0000	1,125,440,000	1,075,616	1,027,196
KOREA TREASURY BOND	3.2500	4,177,240,000	3,521,079	3,705,493
KOREA TREASURY BOND	3.7500	1,606,050,000	1,712,920	1,657,596
KOREA TREASURY BOND	4.2500	1,831,380,000	1,656,739	1,722,344
<b>SPAIN</b>				
BANCO SANTANDER SA	3.5000	600,000	598,258	614,468
BANCO SANTANDER SA	4.2500	400,000	396,569	415,147
CAIXABANK SA REGS	3.5000	3,700,000	4,456,519	4,627,464
SAM FINANCE 11/13 (USD)	0.0000	299,720	299,030	300,970
SPAIN GOVERNMENT BOND	0.7500	2,534,000	2,769,508	3,074,889
SPAIN GOVERNMENT BOND	1.1500	1,340,000	1,554,524	1,640,379
SPAIN GOVERNMENT BOND	6.0000	873,000	1,333,536	1,482,766
SPAIN GOVERNMENT BOND	0.4000	1,355,000	1,444,369	1,611,630
SPAIN GOVERNMENT BOND 144A	1.4500	4,280,000	5,060,746	4,982,740
SPAIN GOVERNMENT BOND 144A	1.9500	3,770,000	4,703,613	4,686,910
SPAIN GOVERNMENT BOND 144A	2.1500	3,700,000	4,429,226	4,690,465
SPAIN GOVERNMENT BOND 144A	2.7500	391,000	511,363	519,997
SPAIN GOVERNMENT BOND 144A	2.9000	825,000	960,917	984,987
SPAIN GOVERNMENT BOND 144A	4.2000	1,228,200	1,752,228	1,852,104
SPAIN GOVERNMENT BOND 144A	4.7000	545,000	611,520	880,249
SPAIN GOVERNMENT BOND 144A	1.3000	1,949,000	2,021,331	2,286,509
TELEFONICA EMISIONES SAU	3.1920	2,500,000	2,519,449	2,520,236
TELEFONICA EMISIONES SAU	4.1030	5,715,000	5,785,119	5,912,809
TELEFONICA EMISIONES SAU	5.1340	300,000	322,537	321,808
<b>SRI LANKA</b>				
SRI LANKA GOVERNMENT INTE 144A	6.2000	1,100,000	1,116,733	1,153,959
SRI LANKA GOVERNMENT INTE REGS	5.7500	450,000	464,187	475,376
SRI LANKA GOVERNMENT INTE REGS	5.8750	450,000	464,551	479,282
SRI LANKA GOVERNMENT INTE REGS	6.0000	2,850,000	2,924,526	2,939,251
SRI LANKA GOVERNMENT INTE REGS	6.1250	620,000	634,635	655,349
SRI LANKA GOVERNMENT INTE REGS	6.8500	225,000	229,519	247,000
SRI LANKA GOVERNMENT INTE REGS	6.8250	4,505,000	4,611,986	4,947,242
<b>SUPRANATIONAL GEOGRAPHIC FOCUS</b>				
ASIAN DEVELOPMENT BANK	0.0953	320,000,000	4,992,354	4,989,095
EUROPEAN INVESTMENT BANK	1.6250	1,275,000	1,272,474	1,269,260
EUROPEAN INVESTMENT BANK	2.3750	785,000	776,773	778,051
EUROPEAN INVESTMENT BANK	0.1250	3,050,000	3,201,115	3,560,267
<b>SWEDEN</b>				
NORDEA BANK AB 144A	2.2500	1,200,000	1,197,284	1,193,261
SKANDINAVISKA ENSKILDA BA 144A	2.6250	200,000	202,857	202,583
SKANDINAVISKA ENSKILDA BA 144A	1.8867	1,425,000	1,425,747	1,432,480
SVENSKA HANDELSBANKEN AB	1.5000	1,200,000	1,197,997	1,191,655
SVENSKA HANDELSBANKEN AB	1.6250	250,000	250,151	250,139
SVENSKA HANDELSBANKEN AB	1.9500	250,000	249,753	249,225
SVENSKA HANDELSBANKEN AB	2.4500	250,000	252,749	251,775
SWEDEN GOVERNMENT BOND	1.0000	6,050,000	768,940	761,336
<b>SWITZERLAND</b>				
CREDIT SUISSE AG 144A	6.5000	3,950,000	4,257,290	4,463,500
CREDIT SUISSE AG REGS	6.5000	950,000	1,025,323	1,073,500
CREDIT SUISSE AG/NEW YORK NY	3.0000	1,775,000	1,778,995	1,822,393
CREDIT SUISSE AG/NEW YORK NY	3.6250	2,900,000	2,888,031	3,011,451
CREDIT SUISSE AG/NEW YORK NY	4.3750	500,000	530,750	530,328
CREDIT SUISSE GROUP AG 144A	3.5740	400,000	394,272	409,622
CREDIT SUISSE GROUP AG 144A	4.2820	250,000	250,384	260,404



	Coupon	Units	Cost	Market Value
CREDIT SUISSE GROUP AG 144A	2.9970	5,840,000	5,840,230	5,822,666
SWISS CONFEDERATION GOVER REGS	1.5000	710,000	873,712	914,723
SWISS CONFEDERATION GOVER REGS	2.0000	2,250,000	2,508,295	2,594,616
SWISS CONFEDERATION GOVER REGS	3.2500	420,000	581,123	570,403
UBS AG REGS	4.7500	3,050,000	3,094,028	3,092,029
UBS AG REGS	5.1250	4,000,000	4,019,865	4,269,504
UBS AG/LONDON 144A	2.2000	3,400,000	3,397,985	3,406,106
UBS AG/STAMFORD CT	1.8000	1,700,000	1,702,298	1,702,757
UBS AG/STAMFORD CT	2.3500	250,000	252,130	251,770
UBS AG/STAMFORD CT	2.3750	3,100,000	3,098,028	3,126,217
UBS AG/STAMFORD CT	7.6250	2,950,000	3,170,060	3,477,313
UBS AG/STAMFORD CT	2.0294	250,000	250,000	250,728
UBS GROUP FUNDING SWITZER 144A	2.9500	1,410,000	1,408,519	1,431,358
UBS GROUP FUNDING SWITZER 144A	4.1250	400,000	399,379	420,763
UBS GROUP FUNDING SWITZER 144A	3.4910	1,440,000	1,439,929	1,474,346
UBS GROUP FUNDING SWITZER 144A	2.8590	250,000	250,000	249,186
UBS GROUP FUNDING SWITZER 144A	2.5344	2,600,000	2,600,088	2,640,560
UBS GROUP FUNDING SWITZER 144A	2.2650	3,200,000	3,200,000	3,199,066
UBS GROUP FUNDING SWITZER REGS	1.5000	1,350,000	1,440,519	1,650,388
<b>THAILAND</b>				
THAILAND GOVERNMENT BOND	2.1250	33,438,000	960,383	986,555
THAILAND GOVERNMENT BOND	2.5500	100,000,000	2,919,505	3,079,061
THAILAND GOVERNMENT BOND	3.4000	60,675,000	1,934,394	1,969,039
THAILAND GOVERNMENT BOND	3.6500	56,345,000	1,804,575	1,826,105
THAILAND GOVERNMENT BOND	3.8500	174,061,000	5,605,599	5,853,387
THAILAND GOVERNMENT BOND	4.6750	8,250,000	265,570	313,966
THAILAND GOVERNMENT BOND	4.8750	36,175,000	1,247,982	1,339,473
THAILAND GOVERNMENT BOND	5.1250	40,425,000	1,290,224	1,232,373
<b>TURKEY</b>				
EXPORT CREDIT BANK OF TUR 144A	5.3750	1,895,000	1,889,272	1,962,432
TURKEY GOVERNMENT BOND	7.1000	14,250,000	5,285,677	3,418,141
TURKEY GOVERNMENT BOND	8.0000	7,250,000	2,284,073	1,759,421
TURKEY GOVERNMENT BOND	8.5000	4,850,000	1,327,911	1,245,894
TURKEY GOVERNMENT BOND	8.8000	1,400,000	652,191	360,620
TURKEY GOVERNMENT BOND	9.0000	14,343,000	4,404,288	3,709,675
TURKEY GOVERNMENT BOND	9.5000	1,575,000	798,450	422,860
TURKEY GOVERNMENT BOND	10.5000	2,025,000	719,349	559,934
TURKEY GOVERNMENT BOND	11.0000	16,800,000	4,657,602	4,752,622
TURKEY GOVERNMENT BOND	9.2000	25,025,000	6,567,107	6,641,361
TURKEY GOVERNMENT BOND	2.0000	26,797,175	8,497,570	7,151,239
TURKEY GOVERNMENT BOND	3.5000	3,794,839	1,632,554	1,076,206
TURKEY GOVERNMENT INTERNATIONA	4.2500	3,500,000	3,419,186	3,362,310
TURKEY GOVERNMENT INTERNATIONA	4.8750	3,150,000	3,132,819	3,129,015
TURKEY GOVERNMENT INTERNATIONA	5.6250	3,700,000	3,885,366	3,934,247
TURKEY GOVERNMENT INTERNATIONA	6.8750	1,850,000	1,730,156	2,087,263
<b>UKRAINE</b>				
UKRAINE GOVERNMENT INTERN REGS	7.7500	1,400,000	1,483,823	1,435,840
<b>UNITED ARAB EMIRATES</b>				
DP WORLD LTD 144A	6.8500	750,000	864,414	925,688
FIRST GULF BANK PJSC REGS	3.2500	2,900,000	2,934,343	2,940,455
<b>UNITED KINGDOM</b>				
ANGLO AMERICAN CAPITAL PL 144A	9.3750	100,000	104,412	110,527
AON PLC	2.8000	1,060,000	1,058,647	1,064,427
AON PLC	4.7500	975,000	997,154	1,060,333
ASTRAZENECA PLC	1.9500	1,185,560	1,189,560	1,184,900
BARCLAYS BANK PLC	7.6250	3,600,000	3,769,234	4,135,500
BARCLAYS BANK PLC	7.7500	3,400,000	3,660,164	3,493,500
BARCLAYS BANK PLC 144A	10.1790	6,990,000	8,490,856	8,656,540
BARCLAYS BANK PLC C/D	1.9400	6,100,000	6,100,000	6,104,575
BARCLAYS PLC	2.7500	200,000	202,614	202,099
BARCLAYS PLC	3.2500	1,125,000	1,140,539	1,145,284
BARCLAYS PLC	3.6500	795,000	793,049	796,666
BARCLAYS PLC	5.2000	775,000	774,945	827,432
BARCLAYS PLC	3.6840	1,265,000	1,265,000	1,297,350
BARCLAYS PLC	2.9753	2,800,000	2,800,000	2,860,452
BP CAPITAL MARKETS PLC	3.0620	925,000	925,000	949,546
BP CAPITAL MARKETS PLC	3.5610	300,000	300,011	315,528
BP CAPITAL MARKETS PLC	3.0170	600,000	579,427	590,541
BP CAPITAL MARKETS PLC	3.5880	1,235,000	1,234,996	1,270,498
BP CAPITAL MARKETS PLC	1.7680	165,000	165,000	165,068
BP CAPITAL MARKETS PLC	2.3150	350,000	353,564	353,068
BP CAPITAL MARKETS PLC	2.5200	725,000	725,000	725,710
BP CAPITAL MARKETS PLC	3.2160	2,055,000	2,120,855	2,105,154
BRITISH TELECOMMUNICATIONS PLC	2.3500	2,275,000	2,277,351	2,290,040
CCP_IRS_P_GB0003M_R_1.47%	0.0000	4,200,000	27,933	17,740
CCP_IRS_P_GBP-LIBOR-BBA_6M_CM	1.0000	14,400,000	131,985	-183,234
CCP_IRS_R_GBP-LIBOR-BBA_6M_CM	0.0100	22,000,000	0	-57,289
CCP_IRS_R_GBP-LIBOR-BBA_6M_CM	0.4965	700,000	0	-19,955
ENSCO PLC	5.7500	2,534,000	2,483,223	1,818,145
GREAT HALL MORTGAGE 2X AC REGS	1.4511	272,122	252,663	265,472
HSBC HOLDINGS PLC	2.6500	3,000,000	2,985,150	3,011,027
HSBC HOLDINGS PLC	3.4000	1,110,000	1,117,517	1,144,559
HSBC HOLDINGS PLC	3.6000	3,200,000	3,199,022	3,330,075
HSBC HOLDINGS PLC	3.9000	2,530,000	2,542,511	2,647,872
HSBC HOLDINGS PLC	4.3000	405,000	409,939	435,159

	Coupon	Units	Cost	Market Value
HSBC HOLDINGS PLC	4.3750	200,000	199,984	208,494
HSBC HOLDINGS PLC	5.1000	1,600,000	1,740,052	1,739,273
HSBC HOLDINGS PLC	5.2500	300,000	337,905	352,521
HSBC HOLDINGS PLC	6.5000	500,000	623,234	658,952
HSBC HOLDINGS PLC	7.6250	1,000,000	974,628	1,341,458
HSBC HOLDINGS PLC	4.0410	800,000	800,000	835,262
HSBC HOLDINGS PLC	3.5572	2,300,000	2,300,000	2,420,406
HSBC HOLDINGS PLC REGS	0.8750	1,175,000	1,215,804	1,380,444
INMARSAT FINANCE PLC 144A	6.5000	1,035,000	1,052,009	1,115,213
IRS P GBP LIB 6M 1.55%	0.0000	3,500,000	23,676	10,264
LLOYDS BANK PLC REGS	1.0000	1,230,000	1,395,561	1,496,259
LLOYDS BANK PLC REGS	7.5000	300,000	480,774	539,182
LLOYDS BANKING GROUP PLC	3.7500	600,000	600,232	610,463
PARAGON OFFSHORE 7/17 PIK	0.0000	244,235	243,577	202,715
RECKITT BENCKISER TREASUR 144A	2.3750	4,580,000	4,574,224	4,564,871
RECKITT BENCKISER TREASUR 144A	3.0000	3,400,000	3,390,034	3,359,759
RIO TINTO FINANCE USA PLC	4.1250	125,000	109,930	130,281
ROYAL BANK OF SCOTLAND GROUP P	3.8750	6,825,000	6,769,469	6,983,908
ROYAL BANK OF SCOTLAND GROUP P	4.8000	3,200,000	3,312,160	3,424,526
ROYAL BANK OF SCOTLAND GROUP P	7.6480	400,000	470,306	508,200
ROYAL BANK OF SCOTLAND GROUP P	3.4980	1,935,000	1,935,000	1,946,879
SANTANDER UK GROUP HOLDIN 144A	4.7500	1,985,000	1,886,040	2,073,531
SANTANDER UK GROUP HOLDIN REGS	7.3750	300,000	386,146	436,255
SANTANDER UK GROUP HOLDINGS PL	2.8750	1,732,000	1,730,220	1,739,818
SANTANDER UK GROUP HOLDINGS PL	3.1250	1,400,000	1,408,822	1,424,667
SANTANDER UK PLC	2.3500	1,650,000	1,647,340	1,661,337
SANTANDER UK PLC 144A	5.0000	500,000	520,127	540,516
SKY PLC REGS	1.5000	890,000	964,037	1,093,192
SSE PLC REGS	5.6250	250,000	369,131	295,562
STANDARD CHARTERED PLC 144A	1.7000	2,045,000	2,043,259	2,042,546
TESCO PLC	6.1250	600,000	911,545	916,209
TESCO PROPERTY FINANCE 3 REGS	5.7440	488,174	698,907	730,989
TRINITY ACQUISITION PLC	3.5000	385,000	384,634	393,117
TULLOW OIL PLC 144A	6.2500	260,000	260,001	252,850
UNITED KINGDOM GILT REGS	2.5000	1,625,000	2,697,479	2,720,378
UNITED KINGDOM GILT REGS	3.5000	3,858,000	6,876,627	6,874,515
UNITED KINGDOM GILT REGS	3.7500	1,615,000	3,006,435	3,229,953
UNITED KINGDOM GILT REGS	4.2500	2,565,000	4,816,518	4,742,070
UNITED KINGDOM GILT REGS	4.5000	1,345,000	2,648,441	2,729,357
UNITED KINGDOM GILT REGS	4.7500	275,000	550,145	553,211
UNITED KINGDOM GILT REGS	2.0000	1,440,000	2,232,135	2,058,008
UNITED KINGDOM GILT REGS	4.2500	1,390,000	2,430,808	2,375,744
UNITED KINGDOM GILT REGS	4.7500	2,040,000	3,736,156	3,768,901
UNITED KINGDOM GILT REGS	0.5000	7,085,000	8,882,355	9,378,586
UNITED KINGDOM GILT REGS	1.2500	2,860,000	3,824,824	3,863,419
UNITED KINGDOM GILT REGS	1.7500	4,870,000	6,375,497	6,686,074
<b>URUGUAY</b>				
URUGUAY GOVERNMENT INTERN 144A	0.3327	86,717,000	3,080,296	3,227,422
URUGUAY GOVERNMENT INTERN 144A	0.2864	93,949,000	3,258,495	3,341,007
URUGUAY GOVERNMENT INTERNATION	4.3750	700,000	694,746	754,250
URUGUAY GOVERNMENT INTERNATION	5.1000	500,000	521,121	527,500
URUGUAY GOVERNMENT INTERNATION	0.1432	20,973,391	914,311	1,785,050
<b>ZAMBIA</b>				
ZAMBIA GOVERNMENT BOND	11.0000	25,440,000	2,143,349	2,117,751
ZAMBIA GOVERNMENT BOND	14.0000	8,675,000	623,790	712,319
ZAMBIA GOVERNMENT BOND	13.0000	18,150,000	1,500,686	1,507,247
ZAMBIA GOVERNMENT INTERNA 144A	8.5000	400,000	407,524	427,220
ZAMBIA GOVERNMENT INTERNA 144A	8.9700	1,860,000	1,814,651	2,019,402
ZAMBIA GOVERNMENT INTERNA REGS	8.5000	530,000	580,903	566,067
<b>Total of International Fixed Income Securities</b>			<b>1,696,897,595</b>	<b>1,727,357,087</b>

### Futures Contracts & Derivatives

0.02%

AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	155	0	-194,178
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000	4	0	-1,259
CANADA 10YR BOND FUTURE (MSE)	0.0000	365	0	-654,340
EURO BUXL 30Y BND FUTURE (EUX)	0.0000	13	0	-30,340
EURO-BOBL FUTURE (EUX)	0.0000	-7	0	-449
EURO-BTP FUTURE (EUX)	0.0000	-171	0	233,508
EURO-BUND FUTURE (EUX)	0.0000	-282	0	398,323
EURO-OAT FUTURE (EUX)	0.0000	-7	0	-917
EURO-SCHATZ FUTURE (EUX)	0.0000	-2	0	154
LONG GILT FUTURE (ICF)	0.0000	-81	0	28,607
90DAY EUROSOLLAR FUTURE (CME)	0.0000	-606	0	317,609
90DAY EUROSOLLAR FUTURE MAR 18	0.0000	0	-9,050	22,763
US 10 YR TREAS NTS FUT DEC 17	0.0000	274	109,685	115,594
US 10YR NOTE FUT (CBT) DEC 17	0.0000	-145	-35,114	-47,656
US 10YR TREAS NTS FUT DEC 17	0.0000	-145	-26,572	-31,328
US 10YR TREAS NTS FUTURE (CBT)	0.0000	-1,157	0	1,102,564
US 10YR ULTRA FUTURE (CBT)	0.0000	-76	0	141,522
US 2YR NOTE FUTURE (CBT)	0.0000	46	0	-958
US 5 YEAR NOTE FUTURE (CBT)	0.0000	-687	0	394,284
US TREAS BD FUTURE (CBT)	0.0000	93	0	-216,407

	Coupon	Units	Cost	Market Value
US ULTRA BOND (CBT)	0.0000	169	0	-468,312
<b>Total Futures Contracts &amp; Derivatives</b>				<b>1,108,783</b>

### Credit Default Swaps

0.01%

CDS SP UL PRUDENTIAL PUBLIC L	1.0000	2,900,000	65,540	68,990
CDS SP UL TOSHIBA CORPORATION	1.0000	340,000,000	0	-22,102
CDS SP UL ARGENTINE REPUBLIC	5.0000	4,100,000	385,058	409,851
CDS SP UL FEDERATIVE REPUBLIC	1.0000	1,700,000	0	-76,215
CDS SP UL GAZPRU	1.0000	150,000	0	-462
CDS SP UL IMEX	1.0000	800,000	0	8,631
CDS SP UL KINGDOM OF SPAIN	1.0000	5,250,000	69,379	81,553
CDS SP UL PEOPLE'S REPUBLIC O	1.0000	6,400,000	0	128,113
CDS SP UL PETBRA	1.0000	600,000	0	470
CDS SP UL PETROLEOS MEXICANOS	1.0000	5,500,000	0	-1,233
CDS SP UL REPUBLIC OF ITALY	1.0000	48,400,000	139,287	514,393
CDS SP UL SPRINGLEAF FINANCE	5.0000	100,000	0	11,267
CDS SP UL UNITED MEXICAN STAT	1.0000	13,600,000	0	143,806
CDS_SP_UL FEDERATIVE REPUBLIC	1.0000	100,000	0	-3,498
CDX SP UL CMBX.NA.AAA.10	0.5000	1,000,000	0	-10,887
CDX SP UL CMBX.NA.AAA.10_1	0.5000	100,000	0	-1,089
CDX SP UL CMBX.NA.AAA.8_1	0.5000	2,800,000	0	9,098
CDX SP UL CMBX.NA.AAA.9_1	0.5000	900,000	0	-1,827
CDX SP UL CMBX.NA.BB_6	5.0000	1,300,000	0	-314,868
CDX SP UL CMBX.NA.BBB.9_1	3.0000	1,800,000	0	-232,342
CDX SP UL CMBX.NA.BBB_7	3.0000	3,250,000	0	-364,043
<b>Total Credit Default Swaps</b>			<b>659,263</b>	<b>347,607</b>

### Convertible Securities

0.42%

WEATHERFORD INTERNATIONAL LTD	5.8750	110,000	128,150	120,106
CANADIAN SOLAR INC	4.2500	150,000	148,943	144,938
ASM PACIFIC TECHNOLOGY LT REGS	2.0000	2,000,000	267,049	321,482
ALLERGAN PLC	0.0000	414	404,875	303,514
TEVA PHARMACEUTICAL INDUSTRIES	0.0000	460	284,330	159,298
ENSCO JERSEY FINANCE LTD 144A	3.0000	254,000	255,426	215,900
SCORPIO TANKERS INC 144A	2.3750	130,000	118,554	116,756
CEMEX SAB DE CV	3.7500	230,000	310,053	262,344
YANDEX NV	1.1250	99,000	98,037	98,443
NH HOTEL GROUP SA REGS	4.0000	100,000	160,533	146,475
ACETO CORP	2.0000	225,000	225,999	198,844
AIR LEASE CORP	3.8750	60,000	75,375	91,238
AKAMAI TECHNOLOGIES INC	0.0000	180,000	179,293	174,938
ALLSCRIPTS HEALTHCARE SOLUTION	1.2500	515,000	528,949	545,256
ANTHEM INC	0.0000	5,550	282,090	290,210
BANK OF AMERICA CORP	0.0000	60	57,602	78,088
BECTON DICKINSON AND CO	0.0000	2,750	137,500	151,965
BLACKHAWK NETWORK HOLDINGS INC	1.5000	379,000	390,966	423,059
BOTTOMLINE TECHNOLOGIES DE INC	1.5000	115,000	127,664	122,547
BROADSOFT INC	1.0000	170,000	189,206	238,319
BROADSOFT INC	1.5000	120,000	127,788	152,625
CALATLANTIC GROUP INC	0.2500	135,000	131,399	129,263
CALATLANTIC GROUP INC	1.6250	52,000	58,925	62,595
CARDTRONICS INC	1.0000	515,000	537,000	474,444
CARRIAGE SERVICES INC	2.7500	180,000	181,185	224,888
CIENA CORP	3.7500	180,000	224,709	217,688
CITRIX SYSTEMS INC	0.5000	225,000	227,611	261,000
COBALT INTERNATIONAL ENERGY IN	2.6250	405,000	397,899	101,250
COBALT INTERNATIONAL ENERGY IN	3.1250	190,000	182,317	36,100
CROWN CASTLE INTERNATIONAL COR	0.0000	130	133,712	137,826
DANAHER CORP	0.0000	70,000	86,288	229,381
DISH NETWORK CORP	3.3750	736,000	827,562	823,400
DOMINION ENERGY INC	0.0000	1,900	95,000	96,425
DYNEGY INC	0.0000	3,950	201,251	204,258
ECHO GLOBAL LOGISTICS INC	2.5000	77,000	78,903	74,064
ENCORE CAPITAL GROUP INC	3.0000	150,000	150,000	171,563
ENVESTNET INC	1.7500	175,000	177,169	183,859
FIDELITY NATIONAL FINANCIAL IN	4.2500	60,000	66,813	161,513
FOREST CITY REALTY TRUST INC	4.2500	250,000	258,134	299,531
GREENBRIER COS INC/THE 144A	2.8750	200,000	206,131	224,750
HERCULES CAPITAL INC 144A	4.3750	275,000	282,097	279,297
HESS CORP	0.0000	3,950	206,808	232,892
HOLOGIC INC	2.0000	100,000	143,000	121,750
HUBSPOT INC 144A	0.2500	290,000	290,286	320,994
HURON CONSULTING GROUP INC	1.2500	347,000	340,672	323,578
ILLUMINA INC	0.5000	334,000	376,734	379,716
INCYTE CORP	1.2500	85,000	101,108	193,800
INTEGRATED DEVICE TECHNOLOGY I	0.8750	265,000	263,982	283,219
INTEL CORP	2.9500	150,000	166,500	213,375
INTEL CORP	3.2500	186,000	249,194	341,775
IONIS PHARMACEUTICALS INC	1.0000	325,000	318,452	343,281
IRONWOOD PHARMACEUTICALS INC	2.2500	80,000	80,605	95,050

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
J2 GLOBAL INC	3.2500	135,000	162,575	167,147
KB HOME	1.3750	165,000	152,212	173,147
LAM RESEARCH CORP	1.2500	50,000	82,557	152,813
LIBERTY EXPEDIA HOLDINGS 144A	1.0000	375,000	393,164	398,672
LIBERTY MEDIA CORP-LIBERT 144A	1.0000	240,000	249,021	285,300
LUMENTUM HOLDINGS INC 144A	0.2500	227,000	229,879	260,057
M/I HOMES INC	3.0000	73,000	80,226	73,411
MANDATORY EXCHANGEABLE TR 144A	0.0000	1,250	123,209	245,150
MEDIDATA SOLUTIONS INC	1.0000	190,000	214,894	261,488
MICROCHIP TECHNOLOGY INC	1.6250	379,000	496,726	661,355
MICROCHIP TECHNOLOGY INC 144A	1.6250	80,000	79,910	97,150
MICROCHIP TECHNOLOGY INC 144A	2.2500	368,000	369,570	445,050
MICRON TECHNOLOGY INC	1.6250	151,000	165,599	541,807
MICRON TECHNOLOGY INC	3.1250	49,000	87,862	195,143
NABORS INDUSTRIES INC 144A	0.7500	140,000	121,336	113,838
NEUROCRINE BIOSCIENCES IN 144A	2.2500	166,000	166,000	188,929
NEXTERA ENERGY PARTNERS L 144A	1.5000	60,000	58,728	58,650
NOVELLUS SYSTEMS INC	2.6250	70,000	104,398	384,563
OSI SYSTEMS INC 144A	1.2500	250,000	251,185	270,000
PDC ENERGY INC	1.1250	300,000	314,942	292,125
PRICELINE GROUP INC/THE	0.3500	100,000	120,696	144,313
PRICELINE GROUP INC/THE	0.9000	280,000	287,681	321,300
PRICELINE GROUP INC/THE	1.0000	179,000	265,783	345,582
PROOFPOINT INC	0.7500	239,000	247,493	298,601
QUIDEL CORP	3.2500	90,000	90,762	136,294
REDWOOD TRUST INC	4.6250	182,000	189,068	183,251
REXNORD CORP	0.0000	2,250	116,045	129,938
SALESFORCE.COM INC	0.2500	325,000	360,275	456,422
SEACOR HOLDINGS INC	3.0000	90,000	90,000	80,381
SERVICENOW INC	0.0000	375,000	420,587	602,109
SERVICENOW INC 144A	0.0000	88,000	88,000	94,655
SQUARE INC 144A	0.3750	112,000	114,243	157,150
STERICYCLE INC	0.0000	1,800	180,000	105,912
SUNEDISON INC	2.3750	175,000	176,215	3,728
SUNEDISON INC	2.7500	21,000	21,000	447
SUNEDISON INC 144A	3.3750	105,000	105,000	2,237
SUNPOWER CORP	0.8750	180,000	168,933	142,538
TEAM INC 144A	5.0000	260,000	261,081	246,675
TELADOC INC 144A	3.0000	195,000	204,169	211,697
TESARO INC	3.0000	66,000	155,908	246,840
TESLA INC	2.3750	395,000	411,355	485,109
TEVA PHARMACEUTICAL FINANCE CO	0.2500	188,000	255,680	169,435
TWITTER INC	1.0000	195,000	181,825	179,034
VEECO INSTRUMENTS INC	2.7000	80,000	80,569	76,500
VERINT SYSTEMS INC	1.5000	414,000	414,040	404,685
VERISIGN INC	4.7021	165,000	341,111	513,356
VISHAY INTERTECHNOLOGY INC	2.2500	150,000	147,351	168,938
WAYFAIR INC 144A	0.3750	141,000	143,348	136,594
WEB.COM GROUP INC	1.0000	325,000	321,348	322,969
WELLS FARGO & CO	0.0000	55	52,297	72,325
WORKDAY INC	0.7500	100,000	119,000	130,500
WORKDAY INC	1.5000	311,000	363,400	436,566
WORKDAY INC 144A	0.2500	90,000	89,698	89,494
WPX ENERGY INC	0.0000	4,195	228,274	223,594
ZILLOW GROUP INC 144A	2.0000	560,000	570,759	604,201
<b>Total of Convertible Bonds</b>			<b>22,865,816</b>	<b>24,788,023</b>

#### Alternatives

**0.98%**

LONE STAR FUND IX (US) L.P	0.0000	57,343,631	51,454,596	57,343,631
<b>Total of Alternatives</b>			<b>51,454,596</b>	<b>57,343,631</b>

#### Cash Equivalent Securities

**-1.00%**

##### Master Notes/Money Markets

NV BK NED GEMEENT DISC	0.0000	2,400,000	2,398,455	2,398,455
NIGERIA OMO BILL	0.0000	191,940,000	457,656	458,408
NIGERIA T BILL	0.0000	2,608,595,000	5,883,235	5,345,850
NIGERIA T-BILL	0.0000	852,925,000	2,001,167	1,960,831
NIGERIA TREASURY BILL	0.0000	28,105,000	67,371	67,465
BNY MELLON CASH RESERVE	0.1000	664,361	664,361	664,361
CASH COLLATERAL FORWARDS BNP	0.0100	640,000	640,000	640,000
CASH COLLATERAL ISDA JPM	0.0100	110,000	110,000	110,000
CME CCP CSFB CCP COLLATERAL	1.1600	744,000	744,000	744,000
DOM MFA CASH COLL UBS	0.0100	611,000	611,000	611,000
DREYFUS GOVT CAS MGMT INST 289	0.9420	6,744,469	6,744,469	6,744,469
FUTURES CASH COLLATERAL HELD	0.0000	630,000	630,000	630,000
GOLDMAN CAP MKT (GLM) CASH COL	1.1600	270,000	270,000	270,000
SWAP COLLATERAL WITH CITIBANK	0.0000	-170,000	-170,000	-170,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	-330,000	-330,000	-330,000
SWAP/ISDA CITI CASH COLLATERAL	1.1600	-500,000	-500,000	-500,000
SWAP/ISDA DB CASH COLLATERAL	1.1600	270,000	270,000	270,000
SWAP/ISDA HSBC CASH COLLATERAL	1.1600	-260,000	-260,000	-260,000

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
SWAP/ISDA JPM CASH COLLATERAL	1.1600	-770,000	-770,000	-770,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.1600	-110,000	-110,000	-110,000
UMC CASH SWEEP ACCOUNT	0.0000	202,988,273	202,988,273	202,988,273
Others (Payables, Receivables, etc.)			-279,794,711	-280,130,812
<b>Total of Cash Equivalent Securities</b>			<b>-57,454,724</b>	<b>-58,367,700</b>

#### Preferred Securities

**0.18%**

KBC BANK NV REGS	8.0000	1,200,000	1,261,147	1,220,299
LLOYDS BANK PLC 144A	12.0000	1,600,000	1,779,767	2,161,795
ROYAL BANK OF SCOTLAND GR 144A	6.9900	650,000	762,934	739,375
ROYAL BANK OF SCOTLAND GROUP P	9.1180	1,812,000	2,013,824	1,825,590
ROYAL BANK OF SCOTLAND GROUP P	3.6550	200,000	209,353	191,500
AGFC CAPITAL TRUST I 144A	3.1092	800,000	526,077	448,000
BANK OF NEW YORK MELLON CORP/T	4.5000	400,000	400,035	398,750
CITIGROUP CAPITAL XIII	0.0000	4,500	119,436	125,010
GENERAL ELECTRIC CO	5.0000	123,000	109,760	130,097
GENERAL MOTORS FINANCIAL CO IN	5.7500	2,085,000	2,085,003	2,160,581
GMAC CAPITAL TRUST I	0.0000	4,500	115,912	118,800
JPMORGAN CHASE & CO	5.1500	525,000	525,000	544,688
NAVIENT CORP	0.0000	10,000	112,500	251,563
<b>Total of Preferred Securities</b>			<b>10,020,748</b>	<b>10,316,048</b>

#### Domestic Equities

**0.04%**

ULTRA PETROLEUM CORP	0.0000	42,037	765,502	364,461
AFG INC COM	0.0000	4,003	135,141	120,090
AGCO CORP	0.0000	727	40,363	53,631
ALTRA INDUSTRIAL MOTION CORP	0.0000	1,271	45,757	61,135
ENVISION HEALTHCARE CORP	0.0000	832	47,463	37,398
EQUINIX INC	0.0000	222	43,090	99,079
LENNAR CORP	0.0000	1,014	44,254	53,539
LEVEL 3 COMMUNICATIONS INC	0.0000	988	32,347	52,651
MGIC INVESTMENT CORP	0.0000	14,934	132,730	187,123
REGENERON PHARMACEUTICALS INC	0.0000	85	18,602	38,005
STEWART INFORMATION SERVICES C	0.0000	1,346	38,011	50,825
TEMPLAR ENERGY COMMON STOCK	0.0000	11,646	468,627	46,583
TEXAS COMPETITIVE ELECTRIC	0.0000	32,045	97,692	36,051
UNITED CONTINENTAL HOLDINGS IN	0.0000	1,033	30,089	62,889
VISTRA ENERGY CORP	0.0000	49,706	1,671,238	929,005
VISTRA ENERGY CVR PIPE	0.0000	19,438	0	20,410
<b>Total of Domestic Equities</b>			<b>3,610,906</b>	<b>2,212,874</b>

#### Total of FIXED INCOME FUND

**5,743,302,650 5,846,553,388**