

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

73.32%

U.S. Government & Federal Agency Obligations

AMERICAN MUNI PWR-OHIO INC OH	5.9390	20,000	25,048	27,072
AMERICAN MUNI PWR-OHIO INC OH	7.8340	20,000	29,187	31,700
BAY AREA CA TOLL AUTH TOLL BRI	6.2630	20,000	27,161	29,987
BAY AREA CA TOLL AUTH TOLL BRI	6.9070	20,000	28,369	32,370
CALIFORNIA ST	7.3000	80,000	109,384	120,252
CALIFORNIA ST	7.3500	65,000	89,374	98,279
CALIFORNIA ST	7.5500	80,000	114,069	126,650
CALIFORNIA ST	7.6250	170,000	241,026	268,250
CALIFORNIA ST EARTHQUAKE AUTH	2.8050	109,200	109,200	109,200
CHICAGO IL TRANSIT AUTH SALES	6.2000	30,000	36,346	39,143
CLARK CNTY NV ARPT REVENUE	6.8810	30,000	30,000	30,000
COMMIT TO PUR FNMA SF MTG	3.5000	22,840,000	23,241,282	23,348,546
COMMIT TO PUR FNMA SF MTG	4.0000	20,400,000	21,059,813	21,077,742
DALLAS TX AREA RAPID TRANSIT S	5.0220	20,000	23,278	25,686
EAST BAY CA MUNI UTILITY DIST	5.8740	30,000	38,461	40,855
FEDERAL HOME LN BK CONS BD	2.6250	155,000	155,146	155,822
FEDERAL HOME LN BK CONS BD	3.0000	70,000	70,738	71,865
FEDERAL HOME LN BK CONS BD	2.2670	845,000	843,696	844,334
FEDERAL HOME LN BK CONS BD	2.1780	605,000	604,099	604,158
FEDERAL HOME LN MTG CORP	2.7500	145,000	145,758	150,132
FEDERAL HOME LN MTG CORP	6.2500	15,000	19,879	21,536
FEDERAL NATL MTG ASSN	1.6000	85,000	83,709	84,425
FEDERAL NATL MTG ASSN	2.1250	15,000	14,332	15,109
FEDERAL NATL MTG ASSN	2.5000	100,000	99,938	101,166
FEDERAL NATL MTG ASSN	2.8750	230,000	231,189	234,072
FEDERAL NATL MTG ASSN	6.6250	45,000	59,784	64,335
FEDERAL NATL MTG ASSN	7.1250	30,000	40,856	43,513
FEDERAL NATL MTG ASSN	7.2500	25,000	34,380	36,872
FHLMC POOL #G6-1606	4.5000	737,004	762,981	774,766
FHLMC MULTICLASS CT	1.5381	88,715	3,503	3,023
FHLMC MULTICLASS MT	0.2920	6,160,097	139,303	137,142
FHLMC MULTICLASS MTG	3.3890	633,000	660,593	666,473
FHLMC MULTICLASS MTG 1510 A2	3.7180	797,000	820,320	868,436
FHLMC MULTICLASS MTG J22F A2	4.0940	891,000	930,700	960,729
FHLMC MULTICLASS MTG K015 A1	2.2570	28	27	28
FHLMC MULTICLASS MTG K016 A2	2.9676	238,290	239,869	242,430
FHLMC MULTICLASS MTG K025 X1	0.8278	340,888	9,357	8,145
FHLMC MULTICLASS MTG K026 A2	2.5100	320,000	321,683	324,668
FHLMC MULTICLASS MTG K028 A2	3.1110	61,380	61,754	63,497
FHLMC MULTICLASS MTG K028 X1	0.2928	3,200,937	32,652	28,136
FHLMC MULTICLASS MTG K029 A1	2.8390	29,274	29,569	29,576
FHLMC MULTICLASS MTG K029 A2	3.3200	160,000	166,685	166,697
FHLMC MULTICLASS MTG K030 A2	3.2500	1,433,165	1,479,927	1,490,827
FHLMC MULTICLASS MTG K031 A1	2.7780	69,573	69,807	70,243
FHLMC MULTICLASS MTG K031 A2	3.3000	33,660	34,103	35,117
FHLMC MULTICLASS MTG K032 A1	3.0160	15,668	15,738	15,918
FHLMC MULTICLASS MTG K032 A2	3.3100	25,740	26,078	26,883
FHLMC MULTICLASS MTG K034 A2	3.5310	111,375	113,710	117,317
FHLMC MULTICLASS MTG K036 A2	3.5270	260,000	271,897	274,284
FHLMC MULTICLASS MTG K041 A2	3.1710	373,000	386,711	390,739
FHLMC MULTICLASS MTG K041 X110	0.5472	11,118,697	304,943	284,714
FHLMC MULTICLASS MTG K042 A2	2.6700	14,355	14,085	14,676
FHLMC MULTICLASS MTG K043 A2	3.0620	500,000	516,879	520,568
FHLMC MULTICLASS MTG K048 A2	3.2840	495,000	499,985	522,469
FHLMC MULTICLASS MTG K049 A2	3.0100	824,000	845,290	858,130
FHLMC MULTICLASS MTG K050 A1	2.8020	347,314	345,290	354,575
FHLMC MULTICLASS MTG K050 A2	3.3340	173,000	175,678	183,319
FHLMC MULTICLASS MTG K051 A2	3.3080	101,970	103,087	107,993
FHLMC MULTICLASS MTG K052 A1	2.5980	1,495	1,479	1,513
FHLMC MULTICLASS MTG K052 A2	3.1510	374,000	388,105	392,935
FHLMC MULTICLASS MTG K054 A2	2.7450	35,646	34,819	36,653
FHLMC MULTICLASS MTG K058 A1	2.3400	165,314	160,458	165,993
FHLMC MULTICLASS MTG K060 A2	3.3000	63,459	63,665	67,406
FHLMC MULTICLASS MTG K061 A2	3.3470	17,820	17,931	18,975
FHLMC MULTICLASS MTG K062 AM	3.5050	198,000	199,570	211,310
FHLMC MULTICLASS MTG K062 X1	0.3075	6,588,795	145,788	141,981
FHLMC MULTICLASS MTG K063 A1	3.0450	281,641	281,293	290,879
FHLMC MULTICLASS MTG K064 A2	3.2240	263,000	274,976	277,968
FHLMC MULTICLASS MTG K064 AM	3.3270	400,000	419,094	423,953
FHLMC MULTICLASS MTG K064 X1	0.6072	6,138,605	258,115	252,298
FHLMC MULTICLASS MTG K065 A2	3.2430	646,900	661,791	684,535
FHLMC MULTICLASS MTG K066 A2	3.1170	160,000	161,648	167,954
FHLMC MULTICLASS MTG K067 A2	3.1940	175,000	174,082	184,628
FHLMC MULTICLASS MTG K068 A1	2.9520	37,556	37,584	38,694
FHLMC MULTICLASS MTG K068 X1	0.4363	7,890,804	252,089	248,810
FHLMC MULTICLASS MTG K069 A1	2.8920	31,911	31,490	32,842

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K070 A1	3.0260	138,794	137,956	143,630
FHLMC MULTICLASS MTG K070 A2	3.3030	648,782	652,237	690,320
FHLMC MULTICLASS MTG K070 X1	0.3266	11,810,325	309,302	301,183
FHLMC MULTICLASS MTG K071 A2	3.2860	39,000	39,100	41,459
FHLMC MULTICLASS MTG K072 A1	3.2520	474,310	476,118	496,531
FHLMC MULTICLASS MTG K072 A2	3.4440	10,000	10,060	10,744
FHLMC MULTICLASS MTG K073 A2	3.3500	430,000	458,617	458,721
FHLMC MULTICLASS MTG K073 AM	3.4500	188,100	189,041	201,444
FHLMC MULTICLASS MTG K074 A1	3.6000	136,271	139,148	145,408
FHLMC MULTICLASS MTG K074 A2	3.6000	373,000	391,621	404,548
FHLMC MULTICLASS MTG K074 X1	0.2906	4,664,561	113,968	115,391
FHLMC MULTICLASS MTG K076 A1	3.7250	486,582	503,004	523,583
FHLMC MULTICLASS MTG K077 A2	3.8500	191,000	205,465	211,043
FHLMC MULTICLASS MTG K078 A2	3.8540	78,700	82,741	87,004
FHLMC MULTICLASS MTG K078 AM	0.0100	126,000	136,101	138,925
FHLMC MULTICLASS MTG K080 A1	3.7360	560,262	576,619	602,664
FHLMC MULTICLASS MTG K081 A2	3.9000	1,168,000	1,284,250	1,297,884
FHLMC MULTICLASS MTG K083 A2	4.0500	106,000	114,079	119,068
FHLMC MULTICLASS MTG K085 A2	4.0600	533,000	600,761	599,518
FHLMC MULTICLASS MTG K090 A2	3.4220	219,000	225,532	235,642
FHLMC MULTICLASS MTG K152 A1	2.8300	995,543	963,644	1,018,680
FHLMC MULTICLASS MTG K154 A1	3.1760	566,667	569,341	592,513
FHLMC MULTICLASS MTG K155 A1	3.7500	404,792	420,064	437,154
FHLMC MULTICLASS MTG K156 A2	3.7000	247,500	249,376	269,913
FHLMC MULTICLASS MTG K159 A1	3.9500	494,924	511,580	539,145
FHLMC MULTICLASS MTG K717 A2	2.9910	223,000	226,476	226,366
FHLMC MULTICLASS MTG K718 A2	2.7910	644,455	647,456	653,689
FHLMC MULTICLASS MTG K719 A1	2.5300	15,322	15,196	15,454
FHLMC MULTICLASS MTG K724 A1	2.7760	243,867	242,785	246,787
FHLMC MULTICLASS MTG K725 A2	3.0020	107,000	109,342	110,840
FHLMC MULTICLASS MTG K726 A1	2.5960	118,448	117,856	119,564
FHLMC MULTICLASS MTG K727 A1	2.6320	355,524	353,140	358,689
FHLMC MULTICLASS MTG K727 A2	2.9460	21,285	21,253	21,994
FHLMC MULTICLASS MTG K727 AM	3.0370	198,000	199,165	204,655
FHLMC MULTICLASS MTG K728 X1	0.4146	6,418,540	129,982	119,755
FHLMC MULTICLASS MTG K729 A1	2.9510	956,473	956,697	974,462
FHLMC MULTICLASS MTG K730 A2	3.5900	198,000	202,544	211,355
FHLMC MULTICLASS MTG K731 A1	3.4810	97,520	99,360	101,176
FHLMC MULTICLASS MTG K733 A2	0.0100	396,000	326,331	427,590
FHLMC MULTICLASS MTG K734 AM	3.4350	1,000,000	1,029,169	1,062,671
FHLMC MULTICLASS MTG KBX1 A1	2.9200	614,420	612,195	633,609
FHLMC MULTICLASS MTG KC02 A2	3.3700	296,010	298,137	309,377
FHLMC MULTICLASS MTG KG01 A10	2.9390	267,000	274,998	275,010
FHLMC MULTICLASS MTG KHG1 A2	3.3410	717,750	728,311	754,431
FHLMC MULTICLASS MTG KHG1 A4	3.3410	426,294	426,854	449,505
FHLMC MULTICLASS MTG KIR2 A1	2.7480	44,638	44,207	45,478
FHLMC MULTICLASS MTG KIR3 A2	3.2810	150,000	149,108	158,149
FHLMC MULTICLASS MTG KJ18 A2	3.0650	45,045	45,230	46,163
FHLMC MULTICLASS MTG KL4F A2AS	3.6830	591,000	602,147	627,740
FHLMC MULTICLASS MTG KW03 A2	3.0190	50,000	48,656	51,490
FHLMC MULTICLASS MTG KW06 A1	3.8000	542,818	564,755	582,541
FHLMC MULTICLASS MTG KW06 A2	3.8000	198,000	204,096	214,871
FHLMC MULTICLASS MTG KW07 A1	3.6000	791,386	809,137	841,018
FNMA POOL #0259512	6.0000	122,857	131,639	134,523
FNMA POOL #0259576	6.0000	138,546	148,429	151,658
FNMA POOL #0382294	7.0500	1,162,257	1,161,231	1,161,969
FNMA POOL #0874303	5.9000	959,454	1,016,530	1,033,384
FNMA POOL #0874598	5.8200	1,026,084	1,094,655	1,117,112
FNMA POOL #0957026	5.7000	784,969	840,693	860,901
FNMA POOL #0957414	6.3700	1,100,556	1,217,428	1,250,786
FNMA POOL #0AN9603	3.6300	123,000	128,116	133,361
FNMA POOL #0BD7165	4.0000	349,860	356,711	365,332
FNMA POOL #0CA2204	4.5000	778,127	806,081	818,009
FNMA POOL #0MA3027	4.0000	362,350	369,437	378,226
FNMA POOL #0MA3522	4.5000	773,094	800,408	807,621
FNMA GTD REMIC P/T 10-M7 A2	3.6550	9,863	9,918	9,968
FNMA GTD REMIC P/T 11-M1 A3	3.7630	250,374	253,901	254,976
FNMA GTD REMIC P/T 11-M2 A3	3.7640	60,473	61,202	61,853
FNMA GTD REMIC P/T 11-M4 A2	3.7260	189,104	192,099	193,741
FNMA GTD REMIC P/T 12-M12 2A	2.7940	202,972	203,739	207,405
FNMA GTD REMIC P/T 12-M13 A2	2.3770	212,119	208,984	213,476
FNMA GTD REMIC P/T 12-M5 A2	2.7150	859,750	855,383	870,501
FNMA GTD REMIC P/T 12-M8 X2 IO	0.7500	3,419,000	67,391	50,883
FNMA GTD REMIC P/T 13-M13 A2	2.5521	577,568	582,704	585,521
FNMA GTD REMIC P/T 14-M6 A2	2.6790	70,840	70,605	71,393
FNMA GTD REMIC P/T 14-M7 1A	3.2755	243,085	247,337	253,973
FNMA GTD REMIC P/T 15-M1 A2	2.5320	11,314	11,061	11,459
FNMA GTD REMIC P/T 15-M15 A2	2.9226	126,000	124,967	130,105
FNMA GTD REMIC P/T 15-M6 A1	2.9331	25,108	25,336	25,088
FNMA GTD REMIC P/T 16-M10 AV1	2.3500	78,100	76,402	79,244
FNMA GTD REMIC P/T 16-M6 A2	2.4880	15,000	14,443	15,076
FNMA GTD REMIC P/T 16-M7 A2	2.3841	118,800	113,239	119,493
FNMA GTD REMIC P/T 17-M1 A1	2.4960	306,019	304,094	309,729
FNMA GTD REMIC P/T 17-M10 AV2	2.6460	297,000	293,572	301,850
FNMA GTD REMIC P/T 17-M11 A2	2.9800	99,000	95,330	101,161

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 17-M12 A2	3.0809	160,000	159,308	167,136
FNMA GTD REMIC P/T 17-M15 AV2	2.6350	198,000	194,430	201,501
FNMA GTD REMIC P/T 17-M3 A2	2.4841	32,000	30,680	32,049
FNMA GTD REMIC P/T 17-M3 AV1	2.5197	76,247	75,926	76,813
FNMA GTD REMIC P/T 17-M7 A1	2.5100	409,306	406,590	418,832
FNMA GTD REMIC P/T 18-M1 A2	2.9861	17,000	16,761	17,641
FNMA GTD REMIC P/T 18-M10 A1	3.3846	382,658	392,442	406,398
FNMA GTD REMIC P/T 18-M12 A1	3.5400	96,660	99,530	103,771
FNMA GTD REMIC P/T 18-M14 A2	3.5779	424,314	432,203	461,264
FNMA GTD REMIC P/T 18-M15 A1	3.2500	517,621	525,129	539,772
FNMA GTD REMIC P/T 18-M2 A1	2.8024	246,624	246,531	255,648
FNMA GTD REMIC P/T 18-M2 A2	2.9024	23,000	22,449	23,709
FNMA GTD REMIC P/T 18-M4 A2	3.0429	405,900	395,194	422,856
FNMA GTD REMIC P/T 18-M7 A1	3.0521	477,133	481,460	499,324
FNMA GTD REMIC P/T 18-M8 RL	3.3846	273,000	279,439	291,702
FNMA GTD REMIC P/T 19-M1 A2	3.5547	1,063,000	1,078,109	1,151,739
FNMA GTD REMIC P/T 19-M5 A2	3.2730	880,000	892,984	926,430
FNMA GTD REMIC P/T 2014-M2 A2	3.5130	154,649	159,716	162,688
GNMA GTD P/T 16-119 IO	1.1224	1,003,545	83,147	78,082
GNMA GTD REMIC P/T 12-123 IO	0.8224	587,568	28,925	27,567
GNMA GTD REMIC P/T 12-147 AK	2.5985	64,930	64,591	66,032
GNMA GTD REMIC P/T 13-105 IO	0.4745	1,786,757	34,195	30,812
GNMA GTD REMIC P/T 13-21 IO	0.4910	2,586,303	90,302	82,367
GNMA GTD REMIC P/T 14-135 AG	2.4000	253,253	246,222	254,850
GNMA GTD REMIC P/T 14-70 BE	3.4000	680,247	690,389	700,865
GNMA GTD REMIC P/T 15-78 AC	3.0000	130,956	130,872	133,500
GNMA GTD REMIC P/T 16-125 IO	1.0620	351,405	27,581	28,108
GNMA GTD REMIC P/T 16-165 IO	0.9656	3,650,732	292,642	292,255
GNMA GTD REMIC P/T 16-36 IO	0.9407	500,880	34,521	36,512
GNMA GTD REMIC P/T 16-67 IO	1.1675	845,670	67,875	67,795
GNMA GTD REMIC P/T 16-98 VA	2.1000	150,711	137,937	142,995
GNMA GTD REMIC P/T 17-127 IO	0.7181	2,484,163	178,161	178,161
GNMA GTD REMIC P/T 17-171 IO	0.6966	1,942,225	122,754	123,779
GNMA GTD REMIC P/T 17-181 VA	2.5000	339,753	332,263	337,229
GNMA GTD REMIC P/T 17-190 AD	2.6000	95,467	90,180	94,442
GNMA GTD REMIC P/T 18-123 V	3.1000	178,009	178,875	185,284
GNMA GTD REMIC P/T 18-143 V	3.1000	235,800	236,710	245,258
GNMA GTD REMIC P/T 18-170 V	3.2500	43,565	43,698	45,500
GNMA GTD REMIC P/T 18-25 V	2.6000	155,789	149,475	156,695
GNMA GTD REMIC P/T 18-35 AN	2.5000	286,075	277,118	282,977
GNMA GTD REMIC P/T 18-99 V	3.1000	206,336	201,876	201,774
GNMA II POOL #0MA5529	4.5000	770,699	797,772	803,503
ILLINOIS ST	7.3500	100,000	110,651	117,923
LOS ANGELES CA CMNTY CLG DIST	6.7500	30,000	43,268	47,488
LOS ANGELES CA DEPT WTR & PWR	5.7160	20,000	24,587	26,705
LOS ANGELES CA UNIF SCH DIST	5.7500	50,000	58,952	63,829
MASSACHUSETTS ST SCH BLDG AUTH	5.7150	30,000	36,632	39,231
MASSACHUSETTS ST TRANSPRTN FUN	5.7310	10,000	12,166	13,169
MET TRANSPRTN AUTH NY REVENUE	6.8140	20,000	26,476	28,158
NEW JERSEY ST ECON DEV AUTH LE	7.4250	90,000	108,282	113,688
NEW JERSEY ST TRANSPRTN TRUST	6.1040	30,000	30,764	31,226
NEW JERSEY ST TURNPIKE AUTH	7.1020	80,000	108,889	120,409
NEW YORK CITY NY MUNI WTR FIN	5.9520	40,000	51,744	56,181
NEW YORK CITY NY TRANSITIONAL	5.5080	30,000	35,134	38,357
NEW YORK CITY NY TRANSITIONAL	5.5720	10,000	11,698	12,710
NEW YORK ST DORM AUTH ST PERSO	5.6280	20,000	23,685	24,769
OHIO ST WTR DEV AUTH WTR POLL	4.8790	60,000	65,781	70,123
OREGON ST DEPT OF TRANSPRTN HI	5.8340	30,000	37,124	39,539
PHILADELPHIA PA AUTH FOR INDL	3.9640	175,000	175,123	184,081
PORT AUTH OF NEW YORK & NEW JE	4.4580	20,000	20,348	23,932
PORT AUTH OF NEW YORK & NEW JE	5.6470	130,000	157,926	171,900
POSTAL SQUARE LP	8.9500	6,225	6,859	6,952
SAN ANTONIO TX ELEC & GAS REVE	5.8080	20,000	25,284	27,481
SAN DIEGO CNTY CA REGL TRANSPR	5.9110	30,000	39,729	42,757
SAN FRANCISCO CITY & CNTY CA P	6.0000	30,000	36,752	39,209
SANTA CLARA VLY CA TRANSPRTN A	5.8760	20,000	23,455	24,638
SOUTH CAROLINA ST PUBLIC SVC A	6.4540	20,000	25,311	29,812
SOUTH CAROLINA ST PUBLIC SVC A	4.1220	230,000	228,045	248,455
TEXAS ST	4.6810	10,000	11,201	12,008
TEXAS ST TRANSPRTN COMMISSION	5.1780	20,000	22,621	24,161
U S TREASURY BOND	2.2500	883,000	756,174	834,228
U S TREASURY BOND	2.5000	4,981,000	4,526,430	4,954,453
U S TREASURY BOND	2.7500	851,000	809,665	890,038
U S TREASURY BOND	2.8750	5,547,000	5,726,145	5,944,642
U S TREASURY BOND	3.0000	9,290,000	9,454,762	10,185,708
U S TREASURY BOND	3.1250	2,878,000	2,934,619	3,219,382
U S TREASURY BOND	3.3750	965,000	1,026,988	1,121,360
U S TREASURY BOND	3.5000	370,000	404,070	439,505
U S TREASURY BOND	3.6250	225,000	248,728	271,591
U S TREASURY BOND	3.7500	30,000	33,830	36,930
U S TREASURY BOND	3.8750	340,000	389,598	424,655
U S TREASURY BOND	4.3750	1,508,000	1,857,928	2,007,324
U S TREASURY BOND	4.5000	365,000	451,080	488,330
U S TREASURY BOND	4.6250	30,000	37,883	41,190
U S TREASURY BOND	5.0000	450,000	592,306	634,465

	Coupon	Units	Cost	Market Value
U S TREASURY BOND	5.2500	115,000	139,466	147,699
U S TREASURY BOND	5.3750	320,000	403,535	429,763
U S TREASURY BOND	6.2500	110,000	146,115	155,195
U S TREASURY BOND	8.0000	205,000	230,781	234,413
U S TREASURY BOND	8.1250	240,000	264,385	267,666
U S TREASURY NOTE	1.1250	1,255,000	1,235,815	1,244,540
U S TREASURY NOTE	1.2500	350,000	342,719	346,719
U S TREASURY NOTE	1.3750	1,512,000	1,491,046	1,502,751
U S TREASURY NOTE	1.5000	500,000	487,965	497,188
U S TREASURY NOTE	1.6250	1,545,000	1,496,422	1,535,838
U S TREASURY NOTE	1.7500	1,360,000	1,333,255	1,360,820
U S TREASURY NOTE	1.8750	997,000	982,188	1,000,014
U S TREASURY NOTE	2.0000	2,130,000	2,092,050	2,145,900
U S TREASURY NOTE	2.1250	1,859,000	1,839,464	1,876,609
U S TREASURY NOTE	2.2500	1,875,000	1,838,098	1,914,458
U S TREASURY NOTE	2.3750	10,008,000	9,911,841	10,340,078
U S TREASURY NOTE	2.5000	510,000	524,364	527,511
U S TREASURY NOTE	2.6250	11,795,000	11,813,897	12,428,852
U S TREASURY NOTE	2.7500	328,000	345,814	348,756
U S TREASURY NOTE	3.0000	61,000	62,461	65,170
U S TREASURY NOTE	3.6250	30,000	30,534	30,863
UNIV OF CALIFORNIA CA REVENUES	5.9460	20,000	24,788	26,785
UNIV OF CALIFORNIA CA RGTS MED	6.5480	185,000	243,457	265,519
US TREAS-CPI INFLAT	0.5000	186,302	178,334	189,332
US TREAS-CPI INFLAT	0.7500	2,110,943	2,068,898	2,199,289
US TREAS-CPI INFLAT	0.3750	729,247	695,243	734,227
Total of U.S. Government & Federal Agency Obligations			172,727,654	178,364,493

Domestic Corporate & Other Bonds

3M CO	3.6250	50,000	46,930	50,280
ABBOTT LABORATORIES	3.4000	80,000	79,781	83,409
ABBVIE INC	2.3000	60,000	58,883	59,637
ABBVIE INC	3.2000	40,000	39,476	40,592
ABBVIE INC	3.7500	240,000	238,927	249,872
ABC SUPPLY 3/18 COV-LITE TLB	0.0000	159,593	157,374	157,132
ACADIA HEALTHCARE CO INC	5.6250	340,000	324,078	345,525
ACADIA HEALTHCARE CO INC	6.5000	105,000	101,637	109,463
ACCO BRANDS CORP 144A	5.2500	290,000	261,637	293,625
ACE SECURITIES CORP HOM HE3 M4	3.4305	300,000	289,941	293,893
ACTIVISION BLIZZARD INC	2.3000	70,000	68,500	69,868
ACTIVISION BLIZZARD INC	2.6000	170,000	165,608	171,442
ADIENT US LLC 144A	7.0000	105,000	105,001	107,888
AEP TEXAS INC	4.1500	45,000	44,939	48,693
AEP TRANSMISSION CO LLC	3.1000	40,000	38,724	40,643
AES CORP/VA	4.5000	135,000	131,999	138,713
AES CORP/VA	5.5000	65,000	64,261	65,815
AES CORP/VA	6.0000	235,000	238,256	249,100
AETNA INC	2.8000	120,000	115,602	120,721
AIR LEASE CORP	2.1250	330,000	327,508	329,208
AIR LEASE CORP	2.6250	40,000	38,195	40,009
AIR LEASE CORP	3.0000	130,000	122,844	130,298
AIR LEASE CORP	3.5000	40,000	39,463	40,962
AIR LEASE CORP	3.8750	90,000	88,724	93,803
ALABAMA POWER CO	2.8000	25,000	23,916	25,122
ALABAMA POWER CO	5.2000	20,000	21,578	23,395
ALBERTSONS COS LLC / SAFE 144A	7.5000	90,000	90,010	96,075
ALBERTSONS COS LLC / SAFEWAY I	5.7500	150,000	132,457	151,170
ALBERTSONS COS LLC / SAFEWAY I	6.6250	205,000	191,252	212,431
ALEXANDRIA REAL ESTATE EQUITIE	2.7500	120,000	119,510	120,050
ALEXANDRIA REAL ESTATE EQUITIE	3.9000	340,000	341,837	356,627
ALEXANDRIA REAL ESTATE EQUITIE	4.0000	459,000	463,796	485,504
ALLEGHANY CORP	4.9000	20,000	19,535	21,929
ALLEGION US HOLDING CO INC	3.2000	120,000	113,720	121,410
ALLEGION US HOLDING CO INC	3.5500	160,000	149,215	157,737
ALLERGAN FINANCE LLC	3.2500	60,000	58,832	60,745
ALLISON TRANSMISSION INC 144A	5.0000	315,000	303,365	321,300
ALLSTATE CORP/THE	4.5000	20,000	20,383	22,954
ALLY FINANCIAL INC	8.0000	90,000	99,663	118,954
ALPHABET INC	1.9980	150,000	137,156	146,070
ALTERNATIVE LOAN TRUST 27 2A1	3.7954	81,957	74,431	74,053
ALTERNATIVE LOAN TRUST OA1 2A1	2.6974	79,994	71,867	73,536
AMAZON.COM INC	4.2500	65,000	74,495	74,937
AMAZON.COM INC	4.8000	20,000	21,390	24,603
AMEREN ILLINOIS CO	4.5000	60,000	63,413	69,866
AMERICAN AIRLINES 2015-1 CLASS	3.7000	41,551	40,534	41,767
AMERICAN AIRLINES 2016-2 CLASS	3.2000	70,160	66,120	70,700
AMERICAN AIRLINES 2016-3 CLASS	3.2500	107,649	102,668	106,706
AMERICAN AIRLINES 2017-1 CLASS	3.6500	85,500	84,172	88,619
AMERICAN BUILDERS & CONTR 144A	5.8750	180,000	171,072	187,650
AMERICAN CAMPUS COMMUNITIES OP	3.3000	100,000	99,705	101,011
AMERICAN EXPRESS CO	2.5000	90,000	87,279	90,571
AMERICAN EXPRESS CO	2.7500	100,000	99,884	101,221

	Coupon	Units	Cost	Market Value
AMERICAN EXPRESS CO	3.7000	230,000	231,713	237,100
AMERICAN EXPRESS CREDIT CORP	2.2500	115,000	115,048	115,034
AMERICAN EXPRESS CREDIT CORP	3.3151	245,000	245,740	246,405
AMERICAN HOME MORTGAGE 3 2A11	3.3854	2,039,182	1,834,107	1,823,433
AMERICAN HOMES 4 RENT LP	4.9000	100,000	99,960	108,873
AMERICAN HONDA FINANCE CORP	1.6500	420,000	407,565	415,460
AMERICAN INTERNATIONAL GROUP I	3.3000	40,000	39,895	40,540
AMERICAN INTERNATIONAL GROUP I	4.8750	100,000	104,295	107,205
AMERICAN TOWER CORP	2.8000	688,000	684,562	689,570
AMERICAN TOWER CORP	3.3750	620,000	604,400	635,275
AMERICAN TOWER CORP	3.5000	90,000	88,628	92,910
AMERICAN TOWER CORP	3.5500	210,000	197,641	214,053
AMERICAN TOWER CORP	3.6000	300,000	285,260	305,385
AMERICAN TRANSMISSION SYS 144A	5.0000	75,000	80,058	87,118
AMERICAN UNIVERSITY/THE	3.6720	32,000	32,000	33,096
AMERICAN WATER CAPITAL CORP	2.9500	130,000	123,189	130,879
AMERICAN WATER CAPITAL CORP	4.1500	50,000	49,736	54,073
AMERIGAS PARTNERS LP / AMERIGA	5.6250	275,000	261,085	292,875
AMERIPRISE FINANCIAL INC	3.0000	125,000	124,696	127,294
AMGEN INC	2.6000	400,000	365,554	393,826
AMGEN INC	2.6500	100,000	98,075	100,761
AMGEN INC	3.2000	105,000	98,713	107,249
AMGEN INC	3.8750	60,000	60,649	61,920
AMGEN INC	4.5630	40,000	38,321	43,357
AMPHENOL CORP	2.2000	40,000	39,642	39,915
ANADARKO PETROLEUM CORP	6.4500	50,000	65,705	61,472
ANDEAVOR LOGISTICS LP / TESORO	3.5000	20,000	19,519	20,474
ANDEAVOR LOGISTICS LP / TESORO	5.2500	140,000	142,231	148,138
ANTHEM INC	2.9500	60,000	58,693	60,856
ANTHEM INC	4.3750	30,000	28,779	32,034
ANTHEM INC	4.5500	20,000	19,712	21,788
ANTHEM INC	5.1000	18,000	19,365	20,693
AON CORP	3.7500	300,000	299,731	312,674
APPALACHIAN POWER CO	4.5000	85,000	84,421	95,463
APPLE INC	3.0000	120,000	114,640	122,977
APPLE INC	3.4500	20,000	17,735	19,930
APPLE INC	3.7500	50,000	50,353	52,531
APPLE INC	4.5000	60,000	63,033	70,339
APX GROUP INC	7.8750	25,000	23,779	23,969
ARAMARK SERVICES INC	5.1250	125,000	123,863	128,438
ARCHROCK PARTNERS LP / AR 144A	6.8750	140,000	140,002	146,314
ARES CAPITAL CORP	3.5000	330,000	315,486	328,387
ARES CAPITAL CORP	4.2000	200,000	199,620	202,405
ARES CAPITAL CORP	4.2500	300,000	286,654	303,730
ARIZONA PUBLIC SERVICE CO	4.5000	30,000	30,575	33,294
ARROW ELECTRONICS INC	3.2500	230,000	215,398	227,835
ASCENT RESOURCES UTICA HO 144A	7.0000	170,000	154,637	155,125
ASSOCIATED BANK NA/GREEN BAY W	3.5000	250,000	249,478	254,589
AT&T INC	3.0000	200,000	196,146	203,502
AT&T INC	3.4000	150,000	141,856	154,201
AT&T INC	3.5500	130,000	132,330	135,232
AT&T INC	3.6000	100,000	99,535	103,723
AT&T INC	3.8000	250,000	247,709	262,993
AT&T INC	3.9500	290,000	284,053	306,285
AT&T INC	4.1250	90,000	90,144	95,737
AT&T INC	4.3000	287,000	271,765	307,181
AT&T INC	4.3500	395,000	393,118	425,447
AT&T INC	4.4500	90,000	91,362	96,844
AT&T INC	4.5000	340,000	309,904	348,596
AT&T INC	4.8500	230,000	223,419	246,437
AT&T INC	5.4500	60,000	58,617	68,929
AT&T INC	3.2534	120,000	120,357	121,047
AT&T INC	3.2703	190,000	188,910	190,940
ATMOS ENERGY CORP	4.1250	30,000	28,952	32,849
AUTODESK INC	3.1250	360,000	359,065	361,768
AUTOZONE INC	3.7500	200,000	200,935	207,975
AVALONBAY COMMUNITIES INC	3.4500	170,000	167,387	178,234
AVANGRID INC	3.1500	380,000	367,715	387,457
AVANGRID INC	3.8000	25,000	24,965	26,163
AVIATION CAPITAL GROUP LL 144A	4.1250	280,000	272,270	291,569
AVIATION CAPITAL GROUP LL 144A	4.3750	800,000	837,288	842,500
AVIATION CAPITAL GROUP LL 144A	7.1250	60,000	62,259	63,466
AVIS BUDGET CAR RENTAL LLC / A	5.5000	180,000	174,374	183,825
AXA EQUITABLE HOLDINGS INC	3.9000	270,000	267,028	281,300
AXALTA COATING SYSTEMS LL 144A	4.8750	150,000	142,385	154,500
B&G FOODS INC	4.6250	85,000	83,294	85,106
B&G FOODS INC	5.2500	125,000	116,840	126,250
BALTIMORE GAS & ELECTRIC CO	6.3500	20,000	24,070	26,937
BANK OF AMERICA CORP	3.5000	250,000	241,155	261,796
BANK OF AMERICA CORP	3.9500	110,000	106,825	115,343
BANK OF AMERICA CORP	4.0000	130,000	130,664	138,530
BANK OF AMERICA CORP	4.1000	560,000	566,836	597,611
BANK OF AMERICA CORP	4.2000	290,000	287,823	308,270
BANK OF AMERICA CORP	4.4500	30,000	29,680	32,359
BANK OF AMERICA CORP	5.8750	30,000	34,763	39,862

	Coupon	Units	Cost	Market Value
BANK OF AMERICA CORP	2.5030	280,000	277,199	280,705
BANK OF AMERICA CORP	3.1240	520,000	517,846	527,706
BANK OF AMERICA CORP	3.7050	1,000	961	1,051
BANK OF AMERICA CORP	2.8810	150,000	146,339	151,567
BANK OF AMERICA CORP	2.3280	20,000	19,678	19,976
BANK OF AMERICA CORP	3.4190	150,000	146,052	154,349
BANK OF AMERICA CORP	3.4990	120,000	120,018	122,313
BANK OF AMERICA CORP	3.8640	150,000	149,675	157,550
BANK OF AMERICA CORP	4.3300	70,000	70,000	78,039
BANK OF AMERICA CORP	3.9740	75,000	80,227	80,393
BANK OF AMERICA CORP	2.7380	100,000	100,183	100,449
BANK OF AMERICA CORP	4.0780	200,000	200,000	213,280
BANK OF AMERICA CORP	3.2828	250,000	251,871	251,962
BANK OF AMERICA CORP REGS	2.5000	365,000	427,522	427,452
BANK OF NEW YORK MELLON CORP/T	2.4500	470,000	465,945	471,870
BANK OF NEW YORK MELLON CORP/T	3.6328	270,000	273,274	274,821
BAUSCH HEALTH AMERICAS IN 144A	8.5000	75,000	77,329	82,464
BAUSCH HEALTH AMERICAS IN 144A	9.2500	120,000	120,029	134,256
BAXALTA INC	2.8750	10,000	9,940	10,030
BAXTER INTERNATIONAL INC	2.6000	70,000	64,247	69,322
BAXTER INTERNATIONAL INC	3.5000	50,000	41,363	46,981
BAYER US FINANCE II LLC 144A	3.5000	210,000	208,803	213,042
BAYER US FINANCE II LLC 144A	4.2500	365,000	365,848	386,198
BAYER US FINANCE II LLC 144A	2.9793	550,000	543,952	546,307
BAYVIEW KOITERE FU RN3 A1 144A	3.9671	484,855	484,855	487,762
BAYVIEW OPPORTUNI SBR1 A1 144A	3.4748	700,000	700,000	700,000
BB&T CORP	3.0500	300,000	299,984	306,440
BB&T CORP	2.9689	330,000	330,847	331,791
BBVA USA	2.8750	345,000	342,524	347,917
BBVA USA	3.5000	250,000	249,444	254,779
BEAR STEARNS ALT-A TRUST 2 2A3	4.2702	149,669	144,395	145,630
BECTON DICKINSON AND CO	2.8940	50,000	48,643	50,679
BECTON DICKINSON AND CO	2.4040	50,000	49,489	49,962
BERKSHIRE HATHAWAY ENERGY CO	2.3750	800,000	791,688	802,190
BERKSHIRE HATHAWAY ENERGY CO	6.1250	45,000	53,696	60,214
BERKSHIRE HATHAWAY FINANCE COR	3.0000	70,000	69,864	71,962
BERKSHIRE HATHAWAY INC	1.1250	125,000	140,845	149,192
BERKSHIRE HATHAWAY INC	4.5000	145,000	151,323	168,737
BERRY GLOBAL INC	5.5000	225,000	224,043	227,531
BERRY PETROLEUM CO LLC 144A	7.0000	200,000	181,061	194,000
BGC PARTNERS INC	5.3750	290,000	293,815	303,823
BLACK HILLS CORP	4.3500	30,000	30,066	33,076
BLACKROCK INC	3.2500	700,000	694,413	733,305
BLUE RACER MIDSTREAM LLC 144A	6.1250	130,000	125,984	131,788
BMC EAST LLC 144A	5.5000	130,000	121,874	131,788
BMW US CAPITAL LLC 144A	1.8500	145,000	140,069	143,519
BOSTON PROPERTIES LP	5.6250	35,000	35,894	36,340
BOSTON SCIENTIFIC CORP	3.3750	210,000	208,846	215,960
BOSTON SCIENTIFIC CORP	3.4500	90,000	89,950	93,936
BOSTON SCIENTIFIC CORP	3.7500	280,000	279,262	297,808
BOSTON SCIENTIFIC CORP	3.8500	210,000	206,833	223,384
BOSTON SCIENTIFIC CORP	4.0000	5,000	4,983	5,409
BOSTON SCIENTIFIC CORP	4.7000	30,000	29,795	34,430
BP CAPITAL MARKETS AMERICA INC	2.5200	110,000	106,840	110,876
BP CAPITAL MARKETS AMERICA INC	4.2340	200,000	212,025	221,398
BRISTOL-MYERS SQUIBB CO 144A	2.6000	100,000	99,742	101,269
BRISTOL-MYERS SQUIBB CO 144A	3.2000	200,000	199,466	207,802
BRISTOL-MYERS SQUIBB CO 144A	4.1250	40,000	39,864	43,137
BRIXMOR OPERATING PARTNERSHIP	3.8500	260,000	251,951	267,891
BROADCOM CORP / BROADCOM CAYMA	2.6500	340,000	323,838	335,187
BROADCOM CORP / BROADCOM CAYMA	3.1250	150,000	136,467	146,596
BROADCOM CORP / BROADCOM CAYMA	3.5000	130,000	113,395	123,414
BROADCOM CORP / BROADCOM CAYMA	3.6250	45,000	42,790	45,426
BROADCOM CORP / BROADCOM CAYMA	3.8750	205,000	186,625	200,880
BROADCOM INC 144A	3.1250	460,000	458,034	462,896
BROADCOM INC 144A	4.7500	250,000	248,253	256,696
BROADRIDGE FINANCIAL SOLUTIONS	3.4000	90,000	85,879	91,529
BROOKFIELD PROPERTY REIT 144A	5.7500	105,000	105,001	108,150
BUILDERS FIRSTSOURCE INC 144A	5.6250	60,000	55,973	61,840
BUILDERS FIRSTSOURCE INC 144A	6.7500	55,000	55,000	58,025
BURLINGTON NORTHERN SANTA FE L	4.5500	50,000	52,112	57,963
BURLINGTON NORTHERN SANTA FE L	5.4000	70,000	79,091	88,534
BWAY 3/17 TLB	0.0000	284,277	279,944	274,208
BX COMMERCIAL MORTG IND B 144A	3.2250	325,808	323,217	325,705
BX COMMERCIAL MORTG IND C 144A	3.4250	203,061	200,950	202,998
CA INC	3.6000	40,000	39,172	40,625
CA INC	4.7000	60,000	57,053	61,223
CALIFORNIA INSTITUTE OF TECHNO	4.7000	30,000	31,728	37,032
CALLON PETROLEUM CO	6.1250	75,000	75,251	75,750
CALLON PETROLEUM CO	6.3750	175,000	163,371	176,750
CAMDEN PROPERTY TRUST	3.1500	200,000	199,504	203,188
CAMPBELL SOUP CO	2.9103	370,000	368,016	370,240
CANTOR FITZGERALD LP 144A	6.5000	310,000	326,178	333,452
CAPITAL ONE FINANCIAL CORP	3.7500	50,000	46,030	50,883
CAPITAL ONE FINANCIAL CORP	3.2953	500,000	500,158	502,088

	Coupon	Units	Cost	Market Value
CAPITAL ONE NA	1.8500	490,000	488,457	489,325
CAPITAL ONE NA	2.6500	250,000	241,374	251,323
CARDTRONICS INC / CARDTRO 144A	5.5000	295,000	274,325	293,525
CARLYLE HOLDINGS FINANCE 144A	3.8750	100,000	100,444	103,142
CARRIAGE SERVICES INC 144A	6.6250	225,000	220,753	230,625
CARRIZO OIL & GAS INC	6.2500	145,000	141,595	139,925
CBL & ASSOCIATES LP	5.9500	210,000	162,736	143,850
CBRE SERVICES INC	4.8750	170,000	174,042	185,040
CBRE SERVICES INC	5.2500	50,000	51,934	55,194
CC HOLDINGS GS V LLC / CROWN C	3.8490	290,000	287,499	302,980
CCO HOLDINGS LLC / CCO HO 144A	5.0000	278,000	256,704	283,894
CCO HOLDINGS LLC / CCO HO 144A	5.1250	480,000	464,329	491,420
CCO HOLDINGS LLC / CCO HO 144A	5.3750	70,000	71,400	72,275
CCO HOLDINGS LLC / CCO HO 144A	5.8750	85,000	84,618	88,825
CCO HOLDINGS LLC / CCO HOLDING	5.7500	15,000	14,863	15,336
CCP IRS P US0003M INDEX 071524	0.0000	-1,000,000	-1,680	-3,729
CCP IRS P US0003M INDEX 071626	0.0000	-500,000	-1,278	-3,280
CCP IRS P US0003M INDEX 071629	0.0000	-500,000	-1,200	-23
CCP IRS P US0003M INDEX CME	0.0000	-2,200,000	-3,355	-6,872
CCP IRS P US0003M INDEX071524	0.0000	-1,000,000	-1,300	-12
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3130	900,000	0	-31,200
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.6109	214,000	0	-4,202
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.6010	1,100,000	0	-34,522
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4185	1,549,000	0	-45,990
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4020	1,349,000	0	-31,394
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3299	1,100,000	0	-11,622
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3113	1,000,000	0	-31,884
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3493	2,000,000	0	-49,661
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3199	1,000,000	0	-33,209
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.5886	1,100,000	0	-38,120
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3378	1,000,000	0	-31,244
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.5238	1,000,000	0	-21,630
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.5218	1,100,000	0	-24,781
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.5025	1,000,000	0	-21,147
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4785	1,000,000	0	-20,722
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4530	1,100,000	0	-23,904
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4358	2,100,000	0	-42,114
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3329	1,000,000	0	-15,356
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3866	1,000,000	0	-15,230
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3861	1,000,000	0	-14,268
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.3431	1,000,000	0	-15,806
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.0000	1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.0500	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.1000	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.2000	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.2500	0	0	-23,045
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4500	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.5000	-214,000	-340	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.1600	-1,100,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.2200	-2,100,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4400	-1,100,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.0600	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.2100	-2,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.2400	-1,100,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.5300	-282,000	-802	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.5100	-2,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	3.1200	-549,000	-20,747	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.6875	-67,000	-325	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4750	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.9800	-2,100,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4800	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.4350	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.0800	-2,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.0900	-1,000,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	2.1100	-1,000,000	0	0
CDK GLOBAL INC 144A	5.2500	100,000	99,997	103,625
CDT-HUNT SCHOOL VLG (AHF)	4.9700	560,614	559,696	583,863
CDW LLC / CDW FINANCE CORP	5.0000	120,000	115,228	124,950
CEDAR FAIR LP / CANADA'S WONDE	5.3750	210,000	204,396	216,175
CEDAR FAIR LP 144A	5.2500	105,000	105,000	107,133
CELANESE US HOLDINGS LLC	3.5000	50,000	49,949	51,326
CELGENE CORP	2.2500	190,000	185,265	189,375
CELGENE CORP	3.4500	15,000	14,883	15,637
CELGENE CORP	4.5500	31,000	28,865	35,526
CELGENE CORP	5.0000	19,000	18,813	22,549
CENTENE CORP	6.1250	95,000	96,926	99,513
CENTERPOINT ENERGY INC	4.2500	110,000	111,415	118,838
CENTRAL GARDEN & PET CO	5.1250	145,000	130,405	142,463
CENTURYLINK INC	5.6250	325,000	288,506	331,500
CENTURYLINK INC	7.5000	80,000	82,229	88,500
CHANGE HEALTHCARE HOLDING 144A	5.7500	230,000	215,523	233,450
CHAPARRAL ENERGY INC 144A	8.7500	165,000	121,562	102,300
CHARLES SCHWAB CORP/THE	3.2000	100,000	95,642	102,998
CHARTER COMMUNICATIONS OPERATI	3.5790	30,000	29,979	30,269
CHARTER COMMUNICATIONS OPERATI	4.4640	730,000	738,668	767,065

	Coupon	Units	Cost	Market Value
CHARTER COMMUNICATIONS OPERATI	4.9080	100,000	103,052	108,564
CHARTER COMMUNICATIONS OPERATI	5.0500	900,000	899,531	994,178
CHARTER COMMUNICATIONS OPERATI	5.3750	150,000	143,752	158,278
CHARTER COMMUNICATIONS OPERATI	5.7500	330,000	316,952	364,987
CHARTER COMMUNICATIONS OPERATI	6.4840	70,000	71,949	82,482
CHARTER COMMUNICATIONS OPERATI	6.8340	70,000	71,193	83,147
CHASE ISSUANCE TRUST A4 A4	1.5800	220,000	218,544	219,774
CHENIERE CORPUS CHRISTI HOLDIN	5.1250	259,000	245,179	281,339
CHENIERE CORPUS CHRISTI HOLDIN	5.8750	140,000	139,347	155,925
CHENIERE CORPUS CHRISTI HOLDIN	7.0000	110,000	115,520	126,511
CHENIERE ENERGY PARTNERS LP	5.2500	240,000	224,800	248,100
CHESAPEAKE ENERGY CORP	5.7500	120,000	105,156	112,500
CHESAPEAKE ENERGY CORP	7.0000	180,000	157,353	161,550
CHL MORTGAGE PASS-THROUG 24 A1	5.5000	27,341	23,577	23,847
CHUBB INA HOLDINGS INC	2.3000	160,000	158,324	160,068
CHUBB INA HOLDINGS INC	2.8750	150,000	148,890	152,788
CHUBB INA HOLDINGS INC	3.3500	90,000	89,474	94,745
CHUBB INA HOLDINGS INC	6.7000	50,000	63,911	70,805
CHURCH & DWIGHT CO INC	2.4500	280,000	271,850	280,576
CHURCH & DWIGHT CO INC	2.8750	70,000	68,991	70,938
CIGNA CORP 144A	3.7500	490,000	488,536	510,155
CIGNA CORP 144A	4.1250	40,000	39,953	42,598
CIGNA CORP 144A	4.3750	50,000	51,293	53,943
CIGNA CORP 144A	4.8000	25,000	25,713	26,942
CINTAS CORP NO 2	3.7000	100,000	100,422	106,477
CITGO PETROLEUM 3/19 TLB	0.0000	115,000	113,884	115,000
CITGO PETROLEUM CORP 144A	6.2500	260,000	252,624	260,000
CITIBANK NA	3.6500	250,000	249,687	263,223
CITIBANK NA	3.1650	500,000	502,580	506,259
CITIGROUP INC	2.7000	200,000	193,683	201,690
CITIGROUP INC	2.7500	454,000	442,879	458,162
CITIGROUP INC	2.9000	150,000	147,971	151,556
CITIGROUP INC	3.2000	652,000	604,675	664,938
CITIGROUP INC	3.8750	385,000	382,063	403,743
CITIGROUP INC	4.3000	338,000	325,729	358,950
CITIGROUP INC	4.6500	300,000	323,344	349,054
CITIGROUP INC	3.8870	145,000	140,147	153,405
CITIGROUP INC	3.9800	175,000	180,155	186,913
CITIGROUP INC	4.0440	150,000	150,380	158,563
CITIGROUP INC	3.7656	350,000	351,571	354,660
CITIGROUP INC	3.2355	60,000	59,645	60,507
CITIZENS BANK NA/PROVIDENCE RI	3.3306	400,000	393,577	401,260
CITRIX SYSTEMS INC	4.5000	260,000	249,037	269,026
CLEAN HARBORS INC 144A	5.1250	105,000	106,200	107,100
CLEAR CHANNEL WORLDWIDE HOLDIN	6.5000	130,000	132,163	132,438
CLEARWAY ENERGY OPERATING LLC	5.3750	405,000	386,301	412,088
CLECO CORPORATE HOLDINGS LLC	3.7430	215,000	205,686	217,102
CLOROX CO/THE	3.0500	100,000	99,341	102,164
CLOROX CO/THE	3.5000	130,000	129,872	136,118
CME GROUP INC	4.1500	100,000	100,341	112,199
CNA FINANCIAL CORP	7.2500	305,000	342,121	357,710
COCA-COLA CO/THE	2.5500	120,000	113,388	121,276
COLUMBIA PROPERTY TRUST OPERAT	4.1500	20,000	19,756	20,595
COMCAST CORP	3.3750	445,000	434,391	465,424
COMCAST CORP	3.6000	285,000	285,631	300,525
COMCAST CORP	3.9500	351,000	356,636	378,687
COMCAST CORP	4.1500	305,000	316,539	336,156
COMCAST CORP	4.6000	375,000	402,348	429,393
COMCAST CORP	4.9500	20,000	20,333	24,413
COMCAST CORP	4.0490	130,000	116,763	137,087
COMCAST CORP	3.9690	50,000	48,951	52,372
COMCAST CORP	2.6489	250,000	250,302	250,469
COMMONSPIRIT HEALTH	2.9500	60,000	58,849	60,586
COMMONWEALTH EDISON CO	3.6500	40,000	36,249	40,641
COMMONWEALTH EDISON CO	4.0000	55,000	54,556	59,088
COMMSCOPE INC 144A	5.5000	499,000	482,142	496,204
COMMSCOPE TECHNOLOGIES LL 144A	5.0000	70,000	57,293	60,900
COMMSCOPE TECHNOLOGIES LL 144A	6.0000	105,000	96,132	98,407
COMSTOCK RESOURCES INC	9.7500	150,000	127,766	115,125
CONAGRA BRANDS INC	4.8500	100,000	98,412	110,913
CONCHO RESOURCES INC	3.7500	210,000	205,858	217,301
CONCHO RESOURCES INC	4.3000	65,000	66,192	69,990
CONCHO RESOURCES INC	4.3750	60,000	59,317	62,375
CONSOLIDATED EDISON CO OF NEW	4.6250	60,000	58,674	67,299
CONSOLIDATED EDISON CO OF NEW	5.5000	40,000	45,166	50,256
CONSUMERS ENERGY CO	3.7500	25,000	24,709	26,348
CONTINENTAL AIRLINES 2010-1 CL	4.7500	4,399	4,451	4,517
CORPORATE OFFICE PROPERTIES LP	3.7000	70,000	69,524	70,686
COUNTRYWIDE ASSET-BACKED 4 1A1	2.6755	3,798	3,784	3,794
COVANTA HOLDING CORP	5.8750	230,000	213,228	238,950
COVANTA HOLDING CORP	6.0000	100,000	90,029	104,500
COX COMMUNICATIONS INC 144A	3.2500	330,000	323,284	336,841
COX COMMUNICATIONS INC 144A	3.5000	215,000	203,417	219,026
CPG MERGER SUB LLC 144A	8.0000	610,000	594,823	618,388
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700	574,621	548,744	571,794

	Coupon	Units	Cost	Market Value
CRH AMERICA FINANCE INC 144A	3.9500	270,000	257,846	276,048
CROWN CASTLE INTERNATIONAL COR	2.2500	30,000	29,184	29,866
CROWN CASTLE INTERNATIONAL COR	3.2000	413,000	393,500	421,754
CROWN CASTLE INTERNATIONAL COR	3.4000	30,000	29,992	30,410
CROWN CASTLE INTERNATIONAL COR	3.8000	424,000	402,264	440,342
CROWN CASTLE INTERNATIONAL COR	5.2000	55,000	54,942	63,271
CROWN CASTLE INTERNATIONAL COR	5.2500	100,000	103,403	108,737
CROWNROCK LP / CROWNROCK 144A	5.6250	195,000	176,653	195,488
CSC HOLDINGS LLC 144A	5.5000	520,000	500,180	545,552
CSC HOLDINGS LLC 144A	6.5000	200,000	200,000	218,250
CSX CORP	4.2500	40,000	40,587	44,551
CVS HEALTH CORP	3.1250	270,000	269,692	271,033
CVS HEALTH CORP	3.3500	220,000	219,484	223,056
CVS HEALTH CORP	3.7000	75,000	74,289	77,561
CVS HEALTH CORP	3.8750	90,000	87,861	93,976
CVS HEALTH CORP	4.1000	285,000	282,373	300,587
CVS HEALTH CORP	4.1250	130,000	131,191	133,527
CVS PASS-THROUGH TRUST 144A	7.5070	73,995	85,231	89,373
CWABS ASSET-BACKED CERT 12 1A1	3.0060	187,626	186,291	185,938
CYRUSONE LP / CYRUSONE FINANCE	5.0000	135,000	132,539	138,713
DAE FUNDING LLC 144A	5.0000	60,000	58,204	62,475
DAE FUNDING LLC 144A	5.2500	225,000	221,954	233,719
DAIMLER FINANCE NORTH AME 144A	2.0000	330,000	319,909	326,597
DAIMLER FINANCE NORTH AME 144A	3.4034	1,200,000	1,200,000	1,207,236
DANA INC	5.5000	40,000	37,396	41,000
DARDEN RESTAURANTS INC	3.8500	180,000	173,513	185,955
DAVITA INC	5.0000	75,000	68,517	74,044
DAVITA INC	5.1250	380,000	358,079	380,114
DELL INTERNATIONAL LLC / 144A	4.0000	100,000	99,577	102,616
DELL INTERNATIONAL LLC / 144A	4.4200	60,000	59,921	61,826
DELL INTERNATIONAL LLC / 144A	4.9000	100,000	99,752	104,335
DELL INTERNATIONAL LLC / 144A	5.3000	300,000	297,984	316,140
DELL INTERNATIONAL LLC / 144A	5.4500	595,000	604,399	641,286
DELL INTERNATIONAL LLC / 144A	6.0200	80,000	80,345	88,255
DELL INTERNATIONAL LLC / 144A	8.1000	30,000	32,567	36,985
DELL INTERNATIONAL LLC / 144A	8.3500	50,000	59,331	63,125
DELTA AIR LINES 2007-1 CLASS A	6.8210	21,384	22,825	23,533
DELTA AIR LINES 2015-1 CLASS A	3.6250	237,636	240,131	250,218
DELTA AIR LINES INC	4.3750	200,000	197,258	203,878
DISCOVER BANK	3.1000	470,000	467,896	472,270
DISCOVER BANK	4.6500	250,000	261,223	273,414
DISCOVERY COMMUNICATIONS LLC	2.8000	445,000	441,885	445,891
DISCOVERY COMMUNICATIONS LLC	2.9500	240,000	230,767	242,188
DISCOVERY COMMUNICATIONS LLC	3.4500	125,000	124,157	126,666
DISCOVERY COMMUNICATIONS LLC	3.9000	75,000	74,470	78,344
DISCOVERY COMMUNICATIONS LLC	3.9500	247,000	240,854	254,275
DISCOVERY COMMUNICATIONS LLC	4.9000	5,000	5,317	5,476
DISCOVERY COMMUNICATIONS LLC	5.2000	30,000	29,564	31,708
DISH DBS CORP	5.8750	200,000	185,995	203,000
DISH DBS CORP	7.7500	115,000	104,492	111,550
DITECH HOLDING CORP	9.0000	160,000	8,236	16
DOLLAR GENERAL CORP	3.8750	192,000	186,389	199,433
DOLLAR TREE INC	4.2000	148,000	139,256	153,271
DOMINION ENERGY INC	4.0500	70,000	63,361	70,987
DOMINION ENERGY INC	4.2500	50,000	51,386	54,385
DOMINION ENERGY INC	2.9620	370,000	370,000	370,000
DOMINION ENERGY INC	2.5790	20,000	19,790	19,971
DOMINION ENERGY SOUTH CAROLINA	4.6000	85,000	87,052	96,252
DOMINION ENERGY SOUTH CAROLINA	5.4500	70,000	80,442	86,569
DOVER CORP	4.3000	200,000	203,095	205,390
DTE ENERGY CO	3.4000	85,000	84,694	86,493
DUKE ENERGY CAROLINAS LLC	6.0500	40,000	48,584	53,447
DUKE ENERGY CORP	3.9500	50,000	48,252	50,555
DUKE ENERGY CORP	4.2000	10,000	9,954	10,495
DUKE ENERGY INDIANA LLC	6.3500	40,000	50,288	55,103
DUKE ENERGY OHIO INC	4.3000	50,000	49,908	56,017
DUKE ENERGY PROGRESS LLC	4.2000	40,000	39,696	44,016
DUPONT DE NEMOURS INC	3.7660	80,000	80,661	81,531
DUQUESNE LIGHT HOLDINGS I 144A	6.4000	160,000	164,903	166,890
DXC TECHNOLOGY CO	3.4703	360,000	359,500	360,004
EBAY INC	2.8750	50,000	49,433	50,420
ECOLAB INC	3.9500	210,000	206,040	225,703
EDWARDS LIFESCIENCES CORP	4.3000	200,000	323,379	345,946
ELEMENT SOLUTIONS INC 144A	5.8750	160,000	150,206	166,600
EMERA US FINANCE LP	2.7000	310,000	303,571	311,060
ENABLE MIDSTREAM PARTNERS LP	4.4000	300,000	281,122	302,361
ENCOMPASS HEALTH CORP	5.1250	260,000	255,378	264,550
ENCOMPASS HEALTH CORP	5.7500	92,000	91,156	93,684
ENDO FINANCE LLC / ENDO F 144A	5.3750	25,000	19,589	18,000
ENDO FINANCE LLC 144A	5.7500	525,000	449,454	458,063
ENERGIZER HOLDINGS INC 144A	5.5000	170,000	154,455	172,125
ENERGY TRANSFER OPERATING LP	3.6000	75,000	74,776	76,657
ENERGY TRANSFER OPERATING LP	4.0500	190,000	179,146	197,780
ENERGY TRANSFER OPERATING LP	4.2000	260,000	246,803	270,837
ENERGY TRANSFER OPERATING LP	4.5000	175,000	179,896	186,221

	Coupon	Units	Cost	Market Value
ENERGY TRANSFER OPERATING LP	5.3000	490,000	438,587	511,101
ENERGY TRANSFER OPERATING LP	6.2500	50,000	51,709	59,242
ENERGY TRANSFER PARTNERS LP /	4.5000	400,000	404,671	422,553
ENERGY TRANSFER PARTNERS LP /	5.8750	130,000	134,417	139,452
ENERSYS 144A	5.0000	120,000	117,320	122,228
ENTERGY CORP	4.0000	150,000	151,135	156,049
ENTERGY LOUISIANA LLC	4.2000	170,000	168,806	188,705
ENTERGY MISSISSIPPI LLC	3.8500	20,000	19,741	20,907
ENTERPRISE PRODUCTS OPERATING	3.1250	110,000	109,951	110,238
ENTERPRISE PRODUCTS OPERATING	3.3500	140,000	138,305	143,973
ENTERPRISE PRODUCTS OPERATING	3.5000	100,000	100,373	102,657
ENTERPRISE PRODUCTS OPERATING	4.2500	60,000	53,239	62,147
ENTERPRISE PRODUCTS OPERATING	4.9500	130,000	126,368	142,010
ENTERPRISE PRODUCTS OPERATING	5.1000	155,000	155,566	177,175
ENTERPRISE PRODUCTS OPERATING	5.3750	284,000	234,882	264,120
ENTERPRISE PRODUCTS OPERATING	5.9500	10,000	10,920	12,262
EPR PROPERTIES	4.5000	290,000	286,500	303,511
EPR PROPERTIES	4.9500	215,000	213,084	231,261
EQM MIDSTREAM PARTNERS LP	4.0000	220,000	211,248	219,118
EQM MIDSTREAM PARTNERS LP	4.1250	10,000	9,393	9,673
EQM MIDSTREAM PARTNERS LP	6.5000	65,000	64,975	68,272
EQUIFAX INC	3.6000	90,000	89,896	91,726
ERP OPERATING LP	2.8500	70,000	66,029	70,767
ERP OPERATING LP	3.0000	150,000	149,371	151,899
ESH HOSPITALITY INC 144A	5.2500	445,000	415,913	455,569
ESSEX PORTFOLIO LP	3.2500	100,000	98,079	101,868
ESSEX PORTFOLIO LP	3.8750	190,000	190,494	199,231
ESSEX PORTFOLIO LP	4.0000	500,000	496,076	532,686
EVEREST REINSURANCE HOLDINGS I	4.8680	23,000	22,176	24,621
EVERSOURCE ENERGY	4.2500	90,000	91,555	98,955
EXELON CORP	2.8500	95,000	94,502	95,301
EXELON CORP	4.4500	10,000	9,413	10,642
EXELON CORP	5.1500	50,000	50,778	51,527
EXELON GENERATION CO LLC	2.9500	150,000	149,623	150,167
EXELON GENERATION CO LLC	5.7500	40,000	39,807	44,364
EXPEDIA GROUP INC	3.8000	144,000	131,176	146,576
EXPEDIA GROUP INC	4.5000	40,000	40,049	42,555
EXTRACTION OIL & GAS INC 144A	5.6250	5,000	3,715	4,038
EXTRACTION OIL & GAS INC 144A	7.3750	180,000	150,725	153,900
FIDELITY NATIONAL FINANCIAL IN	5.5000	210,000	220,594	227,286
FIDELITY NATIONAL INFORMATION	0.7500	115,000	128,938	133,558
FIDELITY NATIONAL INFORMATION	2.2500	50,000	48,600	49,898
FIDELITY NATIONAL INFORMATION	3.0000	80,000	80,699	80,948
FIDELITY NATIONAL INFORMATION	3.6250	200,000	201,458	202,954
FIDELITY NATIONAL INFORMATION	4.5000	60,000	61,566	63,670
FIDELITY NATIONAL INFORMATION	4.7500	50,000	49,993	55,807
FIFTH THIRD BANK/CINCINNATI OH	3.8500	235,000	231,693	248,069
FIRST DATA CORP 144A	5.7500	735,000	718,226	755,672
FIRST FRANKLIN MORTGAGE FF9 A4	2.6260	620,899	620,996	619,073
FIRST QUALITY FINANCE CO 144A	4.6250	295,000	297,342	294,631
FIRSTCASH INC 144A	5.3750	105,000	105,471	107,888
FIRSTENERGY CORP	2.8500	340,000	332,531	344,168
FIRSTENERGY CORP	4.2500	60,000	60,849	63,033
FIRSTENERGY CORP	7.3750	100,000	125,601	136,724
FIRSTENERGY TRANSMISSION 144A	5.4500	80,000	86,838	95,050
FISERV INC	3.2000	90,000	89,994	91,861
FISERV INC	3.8000	50,000	50,283	52,595
FLAGSTAR MORTGAGE TR 2 A5 144A	3.5000	674,590	670,736	684,498
FLEX ACQUISITION CO INC 144A	6.8750	210,000	188,383	190,050
FLEX ACQUISITION CO INC 144A	7.8750	25,000	22,618	23,063
FLORIDA POWER & LIGHT CO	3.9900	40,000	39,979	43,870
FORD MOTOR CO	4.7500	190,000	146,612	165,821
FORD MOTOR CO	5.2910	10,000	8,517	9,302
FORD MOTOR CREDIT CO LLC	3.1570	200,000	197,217	200,748
FORD MOTOR CREDIT CO LLC	3.2000	350,000	341,924	351,082
FORD MOTOR CREDIT CO LLC	3.3360	327,000	319,412	328,679
FORD MOTOR CREDIT CO LLC	2.4250	200,000	196,524	199,241
FORD MOTOR CREDIT CO LLC	4.1340	200,000	181,412	200,368
FORD MOTOR CREDIT CO LLC	3.7530	300,000	280,064	291,158
FORD MOTOR CREDIT CO LLC	4.1400	300,000	286,793	305,630
FORD MOTOR CREDIT CO LLC	5.5840	200,000	200,000	214,676
FORD MOTOR CREDIT CO LLC	5.5960	400,000	404,397	423,436
FORD MOTOR CREDIT CO LLC	3.6555	500,000	474,319	489,139
FORD MOTOR CREDIT CO LLC	3.0985	580,000	566,040	572,387
FORTIVE CORP	2.3500	50,000	48,999	49,901
FORTRESS TRANSPORTATION & 144A	6.7500	60,000	60,124	62,325
FORUM ENERGY TECHNOLOGIES INC	6.2500	200,000	179,889	181,000
FOX CORP 144A	4.7090	450,000	477,729	503,436
FOX CORP 144A	5.4760	20,000	20,000	23,601
FOX CORP 144A	5.5760	40,000	43,720	48,942
FREEDOM MORTGAGE CORP 144A	8.1250	210,000	181,980	178,500
FREEDOM MORTGAGE CORP 144A	8.2500	130,000	112,251	111,800
FREMF 2014-K715 MO K715 B 144A	3.9756	74,250	75,287	75,816
FREMF 2014-K716 MO K716 B 144A	3.9490	247,500	251,738	254,807
FREMF 2015-K48 MORT K48 B 144A	3.7618	99,990	99,790	101,993

	Coupon	Units	Cost	Market Value
FREMF 2016-K52 MORT K52 B 144A	3.9238	247,500	246,111	258,853
FREMF 2016-K54 MORT K54 B 144A	4.0508	459,360	453,247	481,726
FREMF 2016-K56 MORT K56 B 144A	3.9389	158,400	157,898	165,561
FREMF 2016-K58 MORT K58 C 144A	3.7387	247,500	232,178	245,464
FREMF 2017-K61 MORT K61 B 144A	3.8091	99,000	97,826	101,482
FREMF 2017-K62 MORT K62 B 144A	4.0037	99,000	98,090	102,402
FREMF 2018-K732 MO K732 B 144A	4.0552	297,000	296,184	309,623
FREMF 2018-K733 MOR K73 B 144A	3.9845	148,500	146,197	153,299
FREMF 2018-K74 MORT K74 B 144A	4.2270	197,000	195,721	207,658
FREMF 2018-K75 MORT K75 B 144A	3.9752	198,000	189,834	206,579
FREMF 2018-K76 MORT K76 B 144A	4.2052	198,000	192,859	208,990
FREMF 2019-K87 MORT K87 B 144A	4.3219	297,000	291,482	319,673
FREMF 2019-K91 MORT K91 C 144A	0.0100	426,000	412,089	428,167
FREMONT HOME LOAN TRUST B 2A3	2.6455	889,932	400,593	384,835
FREMONT HOME LOAN TRUST E 2A1	2.5455	327,319	188,811	187,538
FRESB 2018-SB46 MORT SB46 A10F	3.3000	490,072	485,906	512,856
FRESB 2018-SB52 MORT SB52 A10F	3.4800	337,853	338,317	355,265
FRESB 2018-SB53 MORT SB53 A10H	3.4400	976,834	988,836	1,014,420
FRONTIER COMMUNICATIONS C 144A	8.0000	120,000	120,004	124,800
FRONTIER COMMUNICATIONS C 144A	8.5000	200,000	176,229	194,000
GARTNER INC 144A	5.1250	95,000	92,407	97,660
GCP APPLIED TECHNOLOGIES 144A	5.5000	215,000	209,945	218,225
GENERAL ELECTRIC CO	3.1000	346,000	325,494	349,059
GENERAL ELECTRIC CO	3.4500	200,000	204,802	204,726
GENERAL ELECTRIC CO	5.5000	100,000	100,607	101,421
GENERAL ELECTRIC CO	5.5500	820,000	803,110	915,768
GENERAL ELECTRIC CO	5.8750	30,000	28,702	33,869
GENERAL MOTORS CO	4.0000	90,000	84,531	91,634
GENERAL MOTORS CO	5.2000	200,000	171,548	190,987
GENERAL MOTORS CO	6.2500	90,000	84,418	95,806
GENERAL MOTORS CO	6.6000	20,000	19,481	22,140
GENERAL MOTORS FINANCIAL CO IN	3.2000	518,000	508,290	522,548
GENERAL MOTORS FINANCIAL CO IN	3.5000	340,000	339,998	340,069
GENERAL MOTORS FINANCIAL CO IN	3.5500	100,000	99,938	101,789
GENERAL MOTORS FINANCIAL CO IN	3.7000	175,000	170,835	177,407
GENERAL MOTORS FINANCIAL CO IN	4.1500	110,000	107,467	113,300
GENERAL MOTORS FINANCIAL CO IN	4.2000	200,000	199,928	205,188
GENERAL MOTORS FINANCIAL CO IN	4.3000	70,000	66,573	72,152
GENERAL MOTORS FINANCIAL CO IN	3.8534	90,000	89,617	90,849
GEORGIA POWER CO	4.3000	95,000	90,954	100,690
GLAXOSMITHKLINE CAPITAL INC	6.3750	50,000	66,021	70,186
GO DADDY OPERATING CO LLC 144A	5.2500	115,000	115,000	119,025
GOLDMAN SACHS GROUP INC/T REGS	0.4430	390,000	446,333	445,020
GOLDMAN SACHS GROUP INC/THE	2.3500	60,000	58,212	59,940
GOLDMAN SACHS GROUP INC/THE	2.6250	40,000	39,177	40,136
GOLDMAN SACHS GROUP INC/THE	2.8750	60,000	59,206	60,431
GOLDMAN SACHS GROUP INC/THE	3.5000	130,000	120,609	133,207
GOLDMAN SACHS GROUP INC/THE	3.7500	910,000	876,190	951,729
GOLDMAN SACHS GROUP INC/THE	4.2500	335,000	321,714	355,226
GOLDMAN SACHS GROUP INC/THE	5.2500	300,000	310,035	317,086
GOLDMAN SACHS GROUP INC/THE	5.7500	130,000	135,166	140,502
GOLDMAN SACHS GROUP INC/THE	6.2500	15,000	17,082	20,112
GOLDMAN SACHS GROUP INC/THE	6.7500	120,000	135,290	156,954
GOLDMAN SACHS GROUP INC/THE	3.2720	120,000	112,976	122,807
GOLDMAN SACHS GROUP INC/THE	2.9050	150,000	143,607	151,451
GOLDMAN SACHS GROUP INC/THE	4.0170	156,000	140,425	161,121
GOLDMAN SACHS GROUP INC/THE	4.2230	240,000	250,134	257,402
GOLDMAN SACHS GROUP INC/THE	4.4110	50,000	50,844	54,091
GOLDMAN SACHS GROUP INC/THE	3.5285	230,000	224,695	230,571
GOLDMAN SACHS GROUP INC/THE	4.2906	230,000	233,185	235,171
GOLDMAN SACHS GROUP INC/THE	3.3628	265,000	263,933	265,156
GOODMAN US FINANCE THREE 144A	3.7000	240,000	228,946	242,734
GREYSTAR REAL ESTATE PART 144A	5.7500	295,000	289,031	300,900
GRINDING MEDIA INC / MOLY 144A	7.3750	325,000	315,341	311,188
GSAA HOME EQUITY TRUST 15 1A1	0.0100	133,819	122,614	122,364
GSAMP TRUST 2006-FM2 FM2 A1	0.3110	521,206	247,769	247,492
GSAMP TRUST 2007-FM2 FM2 A2C	0.0100	455,583	312,068	311,890
GULFPORT ENERGY CORP	6.6250	135,000	128,326	116,100
H&E EQUIPMENT SERVICES INC	5.6250	195,000	179,894	200,558
HARBORVIEW MORTGAGE LOA 6 2A1A	2.4879	1,143,985	1,086,075	1,102,510
HARSCO CORP 144A	5.7500	135,000	135,000	140,584
HASBRO INC	3.1500	60,000	59,287	60,526
HAT HOLDINGS I LLC / HAT 144A	5.2500	170,000	170,000	173,400
HCA HEALTHCARE INC	6.2500	220,000	223,846	230,450
HCA INC	5.1250	85,000	84,224	88,376
HCA INC	5.3750	330,000	334,188	355,931
HCA INC	5.5000	201,000	208,919	214,749
HCA INC	5.8750	700,000	732,063	766,155
HCA INC	6.5000	190,000	192,672	194,373
HCP INC	3.2500	85,000	84,920	85,665
HERC HOLDINGS INC 144A	5.5000	190,000	190,113	191,188
HERC RENTALS INC 144A	7.7500	60,000	62,679	63,552
HESS CORP	7.3000	20,000	22,739	24,552
HESS INFRASTRUCTURE PARTN 144A	5.6250	235,000	227,814	241,756
HEWLETT PACKARD ENTERPRISE CO	3.5000	10,000	10,023	10,239

	Coupon	Units	Cost	Market Value
HEXION INC 144A	7.8750	115,000	115,000	115,863
HILTON WORLDWIDE FINANCE LLC /	4.6250	170,000	161,694	174,038
HILTON WORLDWIDE FINANCE LLC /	4.8750	150,000	141,088	155,018
HOME DEPOT INC/THE	3.3500	30,000	29,646	31,702
HOME DEPOT INC/THE	5.4000	70,000	80,022	88,010
HOME DEPOT INC/THE	5.8750	70,000	83,839	92,882
HOME EQUITY MORTGAGE LOAN C M2	2.7660	1,300,000	1,276,307	1,278,480
HOMEBANC MORTGAGE TRUST 2 3 M1	2.7060	1,300,000	1,812,654	1,301,413
HOSPITALITY PROPERTIES TRUST	3.9500	159,000	143,988	149,827
HOSPITALITY PROPERTIES TRUST	4.2500	120,000	120,265	121,335
HOSPITALITY PROPERTIES TRUST	4.3750	330,000	301,287	315,037
HSBC BANK USA NA	4.8750	250,000	254,327	256,911
HSBC USA INC	2.3500	100,000	99,415	100,004
HSBC USA INC	2.7500	420,000	416,833	422,118
HUB INTERNATIONAL LTD 144A	7.0000	200,000	181,508	202,750
HUDSON PACIFIC PROPERTIES LP	3.9500	120,000	111,942	122,159
HUMANA INC	2.5000	105,000	103,812	105,056
HUNT COS INC 144A	6.2500	355,000	350,017	335,475
IAA INC 144A	5.5000	130,000	131,040	135,200
IHEARTCOMMUNICATIONS INC	6.3750	25,000	25,953	26,531
INDIANA MICHIGAN POWER CO	4.5500	30,000	30,221	33,732
INDIANA MICHIGAN POWER CO	6.0500	25,000	29,110	32,090
INGLES MARKETS INC	5.7500	390,000	385,622	398,775
INTEL CORP	2.8853	440,000	440,219	441,519
INTERCONTINENTAL EXCHANGE INC	3.7500	250,000	251,086	267,027
INTERCONTINENTAL EXCHANGE INC	4.2500	20,000	19,582	22,310
INTERNATIONAL BUSINESS MACHINE	2.8000	200,000	199,989	202,408
INTERNATIONAL BUSINESS MACHINE	2.8500	200,000	199,896	203,409
INTERNATIONAL BUSINESS MACHINE	4.1500	100,000	102,915	106,829
INTERNATIONAL BUSINESS MACHINE	4.2500	100,000	98,584	107,745
INTERNATIONAL LEASE FINANCE CO	8.6250	220,000	240,775	250,920
INTERPUBLIC GROUP OF COS INC/T	3.5000	235,000	235,176	237,994
INTERPUBLIC GROUP OF COS INC/T	3.7500	210,000	211,090	215,504
IPALCO ENTERPRISES INC	3.7000	200,000	195,126	207,031
IQVIA INC 144A	5.0000	230,000	230,001	237,475
IRON MOUNTAIN INC	5.7500	20,000	19,814	20,203
IRON MOUNTAIN INC 144A	4.8750	230,000	201,960	227,988
ITC HOLDINGS CORP	2.7000	230,000	223,252	231,145
ITRON INC 144A	5.0000	70,000	64,392	71,575
JABIL INC	4.7000	40,000	39,652	41,792
JAGUAR HOLDING CO II / PH 144A	6.3750	340,000	326,769	351,900
JB HUNT TRANSPORT SERVICES INC	3.8750	200,000	199,988	209,452
JBS USA LUX SA / JBS USA 144A	5.8750	25,000	25,418	25,719
JBS USA LUX SA / JBS USA 144A	6.5000	240,000	241,951	260,700
JELD-WEN INC 144A	4.8750	440,000	374,584	425,700
JERSEY CENTRAL POWER & LI 144A	4.3000	80,000	80,540	85,905
JERSEY CENTRAL POWER & LI 144A	4.7000	60,000	62,244	65,236
JOHN DEERE CAPITAL CORP	2.6000	25,000	24,958	25,271
JOHN DEERE CAPITAL CORP	2.9500	95,000	94,960	96,911
JOHNSON & JOHNSON	3.5500	30,000	28,477	31,736
JOHNSON & JOHNSON	3.7000	180,000	171,066	194,639
JP MORGAN MORTGAGE 3 1A3 144A	3.5000	288,899	285,591	293,142
JP MORGAN MORTGAGE 3 1A5 144A	3.5000	425,217	419,841	431,463
JP MORGAN MORTGAGE ACQ OPT2 M3	2.9655	1,300,000	1,289,125	1,293,093
JP MORGAN MORTGAGE T 1 A4 144A	3.5000	73,165	72,425	73,834
JP MORGAN MORTGAGE T 4 A5 144A	3.5000	381,445	376,619	387,048
JP MORGAN TRUST 2015 3 A5 144A	3.5000	63,186	62,582	64,153
JPMORGAN CHASE & CO	2.2500	75,000	74,603	74,977
JPMORGAN CHASE & CO	2.7000	120,000	115,770	121,230
JPMORGAN CHASE & CO	2.7500	350,000	348,664	351,385
JPMORGAN CHASE & CO	3.2200	150,000	145,272	154,245
JPMORGAN CHASE & CO	3.3000	70,000	66,866	72,340
JPMORGAN CHASE & CO	3.8750	246,000	242,381	258,628
JPMORGAN CHASE & CO	3.9000	290,000	287,550	309,675
JPMORGAN CHASE & CO	3.9640	100,000	97,257	106,099
JPMORGAN CHASE & CO	4.0230	170,000	171,231	180,675
JPMORGAN CHASE & CO	4.1250	110,000	107,468	117,652
JPMORGAN CHASE & CO	4.2500	815,000	810,057	867,806
JPMORGAN CHASE & CO	4.4000	80,000	80,991	81,776
JPMORGAN CHASE & CO	4.5000	145,000	148,720	152,791
JPMORGAN CHASE & CO	4.8500	120,000	122,182	142,894
JPMORGAN CHASE & CO	4.9500	40,000	40,562	47,496
JPMORGAN CHASE & CO	5.6000	90,000	101,253	116,874
JPMORGAN CHASE & CO	3.5400	130,000	129,448	135,317
JPMORGAN CHASE & CO	4.2030	150,000	162,723	164,004
JPMORGAN CHASE & CO	3.7970	120,000	120,197	125,851
JPMORGAN CHASE & CO	3.9600	125,000	126,876	133,712
JPMORGAN CHASE & CO	3.7020	100,000	100,000	105,437
JPMORGAN CHASE & CO	3.5128	80,000	80,665	81,209
JPMORGAN CHASE & CO	4.0003	100,000	100,936	101,769
JPMORGAN CHASE & CO	3.0030	600,000	597,405	600,870
JPMORGAN CHASE & CO	3.1755	305,000	306,290	306,361
JPMORGAN CHASE & CO	3.1494	270,000	267,041	270,799
JUNIPER NETWORKS INC	3.3000	40,000	39,901	40,235
KAR AUCTION SERVICES INC 144A	5.1250	320,000	291,857	325,600

	Coupon	Units	Cost	Market Value
KELLOGG CO	2.6500	120,000	114,076	121,333
KENNEDY-WILSON INC	5.8750	530,000	500,686	540,600
KERR-MCGEE CORP	6.9500	210,000	232,168	246,111
KEURIG DR PEPPER INC	3.5510	160,000	160,611	163,448
KEURIG DR PEPPER INC	5.0850	60,000	57,106	66,806
KEYSIGHT TECHNOLOGIES INC	4.5500	120,000	122,217	128,426
KEYSIGHT TECHNOLOGIES INC	4.6000	10,000	10,038	10,692
KFC HOLDING CO/PIZZA HUT 144A	5.0000	125,000	120,980	129,219
KILROY REALTY LP	3.4500	400,000	387,515	411,551
KILROY REALTY LP	3.8000	80,000	79,702	82,651
KINDER MORGAN ENERGY PARTNERS	4.2500	95,000	94,480	101,119
KINDER MORGAN ENERGY PARTNERS	4.3000	65,000	64,914	69,092
KINDER MORGAN ENERGY PARTNERS	5.8000	100,000	104,257	105,410
KINDER MORGAN ENERGY PARTNERS	6.8500	200,000	203,977	205,089
KINDER MORGAN INC/DE	3.0500	350,000	349,076	350,631
KINDER MORGAN INC/DE	3.1500	300,000	296,663	305,171
KINDER MORGAN INC/DE	4.3000	142,000	148,437	152,198
KINDER MORGAN INC/DE	5.5500	130,000	147,619	150,427
KINDER MORGAN INC/DE	3.8768	120,000	118,780	121,111
KINDER MORGAN INC/DE 144A	5.6250	135,000	141,956	149,480
KLA CORP	4.1000	200,000	199,066	210,403
KLA CORP	4.1250	204,000	207,341	211,229
KRAFT HEINZ FOODS CO	2.8000	60,000	59,707	60,067
KRAFT HEINZ FOODS CO	3.1151	60,000	59,656	59,887
KRAFT HEINZ FOODS CO	3.3651	1,270,000	1,255,622	1,264,353
KRATON POLYMERS LLC / KRA 144A	7.0000	330,000	305,246	334,125
KRONOS ACQUISITION HOLDIN 144A	9.0000	150,000	117,849	132,375
LABORATORY CORP OF AMERICA HOL	2.6250	150,000	149,433	150,093
LABORATORY CORP OF AMERICA HOL	3.2000	60,000	59,617	60,983
LAMAR MEDIA CORP	5.0000	180,000	179,206	183,150
LAREDO PETROLEUM INC	5.6250	255,000	232,686	236,513
LAREDO PETROLEUM INC	6.2500	10,000	9,080	9,303
LAZARD GROUP LLC	3.7500	60,000	58,330	62,362
LAZARD GROUP LLC	4.3750	300,000	297,779	317,040
LEGACY MORTGAGE AS GS3 A1 144A	3.7500	1,275,005	1,275,835	1,289,003
LEGACY MORTGAGE AS GS4 A1 144A	3.4380	1,193,347	1,193,339	1,202,168
LEGG MASON INC	2.7000	340,000	339,931	339,996
LEHMAN XS TRUST SERIE 12N 1A3A	2.4660	220,279	204,224	211,880
LENNOX INTERNATIONAL INC	3.0000	140,000	132,517	140,584
LEVEL 3 FINANCING INC	5.1250	200,000	193,735	201,670
LEVEL 3 FINANCING INC	5.3750	190,000	181,753	194,275
LIVE NATION ENTERTAINMENT 144A	4.8750	130,000	123,985	133,738
LIVE NATION ENTERTAINMENT 144A	5.6250	75,000	73,415	78,656
LOANCORE CAPITAL MARKETS 144A	6.8750	200,000	200,000	199,000
LONG BEACH MORTGAGE LOA WL1 M4	3.5355	1,300,000	1,289,844	1,301,030
MARATHON OIL CORP	4.4000	120,000	114,311	127,323
MARATHON PETROLEUM CORP	3.8000	120,000	112,945	121,968
MARKEL CORP	5.0000	100,000	99,570	108,564
MARKEL CORP	5.3500	100,000	103,271	105,034
MARRIOTT INTERNATIONAL INC/MD	3.7500	60,000	58,006	62,220
MARSH & MCLENNAN COS INC	3.3000	90,000	89,105	92,508
MARSH & MCLENNAN COS INC	3.7500	150,000	148,344	158,281
MARSH & MCLENNAN COS INC	4.2000	170,000	154,537	179,545
MARSH & MCLENNAN COS INC	4.3500	10,000	9,331	10,843
MARSH & MCLENNAN COS INC	4.7500	75,000	74,940	86,035
MARSH & MCLENNAN COS INC	4.9000	100,000	114,122	118,453
MASCO CORP	4.4500	230,000	230,410	244,954
MASCO CORP	5.9500	60,000	63,055	64,916
MASSACHUSETTS INSTITUTE OF TEC	4.6780	30,000	32,923	37,943
MASTERCARD INC	2.9500	190,000	185,626	195,921
MASTERCARD INC	3.3750	280,000	281,603	295,648
MASTERCARD INC	3.6500	130,000	133,994	137,834
MASTR ASSET BACKED SECU NC1 M2	3.0160	136,561	135,752	135,792
MATTHEWS INTERNATIONAL CO 144A	5.2500	125,000	116,768	122,969
MAUSER PACKAGING SOLUTION 144A	5.5000	205,000	199,746	205,103
MAXIM INTEGRATED PRODUCTS INC	3.4500	115,000	107,648	115,825
MCCORMICK & CO INC/MD	2.7000	50,000	48,682	50,458
MCCORMICK & CO INC/MD	3.1500	300,000	298,617	306,365
MCDONALD'S CORP	2.6250	50,000	49,253	50,551
MCDONALD'S CORP	3.2500	200,000	209,427	208,163
MCDONALD'S CORP	3.3500	150,000	149,330	155,688
MCDONALD'S CORP	4.4500	50,000	54,544	54,831
MCKESSON CORP	4.7500	100,000	107,474	108,890
MEDIACOM BROADBAND LLC / MEDIA	5.5000	18,000	17,948	17,910
MEDNAX INC 144A	5.2500	35,000	35,128	34,563
MEDNAX INC 144A	6.2500	175,000	174,760	172,156
MEDTRONIC INC	3.1250	80,000	79,742	82,224
MEDTRONIC INC	3.1500	170,000	169,605	174,771
MEDTRONIC INC	3.5000	160,000	159,420	169,702
MEDTRONIC INC	4.6250	68,000	76,354	82,373
MERCER INTERNATIONAL INC	5.5000	60,000	59,481	59,700
MERCER INTERNATIONAL INC 144A	7.3750	190,000	189,597	201,875
MERCK & CO INC	3.7000	10,000	9,608	10,577
MERCK & CO INC	4.0000	70,000	69,603	77,811
METLIFE INC	4.3680	125,000	128,329	135,163

	Coupon	Units	Cost	Market Value
MICROCHIP TECHNOLOGY INC	4.3330	110,000	107,576	114,703
MICRON TECHNOLOGY INC	4.6400	300,000	300,000	312,829
MICRON TECHNOLOGY INC	5.3270	200,000	205,999	211,984
MICROSOFT CORP	1.5500	215,000	210,008	213,169
MICROSOFT CORP	2.4000	290,000	287,181	293,045
MICROSOFT CORP	3.4500	60,000	56,583	63,489
MICROSOFT CORP	3.5000	60,000	55,869	62,557
MICROSOFT CORP	3.7000	20,000	19,169	21,617
MICROSOFT CORP	4.1000	50,000	51,283	57,048
MID-AMERICA APARTMENTS LP	4.0000	210,000	209,273	222,274
MIDAMERICAN ENERGY CO	3.9500	50,000	48,419	53,982
MIDAMERICAN ENERGY CO	4.2500	25,000	24,849	28,460
MIDAMERICAN ENERGY CO	5.7500	110,000	130,456	138,587
MISSISSIPPI POWER CO	4.2500	30,000	27,725	30,220
MISSISSIPPI POWER CO	3.2588	360,000	359,617	360,088
MONDELEZ INTERNATIONAL INC	3.6250	150,000	150,167	157,305
MOODY'S CORP	2.6250	140,000	134,384	140,717
MORGAN STANLEY	2.6250	140,000	137,207	140,847
MORGAN STANLEY	2.7500	120,000	117,206	121,259
MORGAN STANLEY	3.1250	364,000	338,137	370,921
MORGAN STANLEY	3.7500	354,000	353,459	369,795
MORGAN STANLEY	3.8750	105,000	104,545	111,285
MORGAN STANLEY	4.0000	90,000	88,873	96,399
MORGAN STANLEY	7.2500	60,000	75,124	84,530
MORGAN STANLEY	3.7720	240,000	240,180	251,794
MORGAN STANLEY	4.4310	260,000	274,045	287,628
MORGAN STANLEY	3.6828	155,000	157,252	157,965
MORGAN STANLEY ABS CAP WMC4 M6	3.5355	900,000	884,500	880,737
MORGAN STANLEY ABS CAPI HE3 M1	3.3405	202,453	202,327	198,885
MORGAN STANLEY HOME EQUIT 2 M4	3.2110	481,073	481,073	481,422
MORTGAGEIT MORTGAGE LOAN 1 1A2	1.2236	119,171	105,576	105,285
MOTOROLA SOLUTIONS INC	4.0000	90,000	87,776	93,720
MOTOROLA SOLUTIONS INC	4.6000	440,000	434,836	460,990
MPH ACQUISITION HOLDINGS 144A	7.1250	355,000	334,960	332,884
MPLX LP	5.2000	30,000	27,634	32,246
MPT OPERATING PARTNERSHIP LP /	5.0000	401,000	368,198	413,030
MPT OPERATING PARTNERSHIP LP /	5.2500	120,000	113,468	125,100
MPT OPERATING PARTNERSHIP LP /	5.5000	55,000	56,218	56,375
MPT OPERATING PARTNERSHIP LP /	6.3750	85,000	86,820	89,038
MUELLER WATER PRODUCTS IN 144A	5.5000	140,000	136,032	144,725
MUFG AMERICAS HOLDINGS CORP	3.5000	40,000	40,083	41,254
MUFG UNION BANK NA	3.1500	250,000	249,722	255,613
MULTI-COLOR CORP 144A	4.8750	225,000	195,330	236,531
MYLAN INC	4.5500	580,000	537,589	568,799
NABORS INDUSTRIES INC	5.5000	140,000	114,012	130,900
NABORS INDUSTRIES INC	5.7500	160,000	123,448	141,800
NASDAQ INC	3.8500	40,000	38,706	41,938
NASDAQ INC	4.2500	230,000	231,567	246,338
NATIONAL FUEL GAS CO	3.9500	70,000	65,589	69,940
NATIONAL FUEL GAS CO	5.2000	150,000	152,084	162,139
NATIONAL RURAL UTILITIES COOPE	3.9000	90,000	92,151	97,973
NATIONSTAR MORTGAGE HOLDI 144A	8.1250	170,000	166,152	173,400
NAVIENT CORP	6.5000	100,000	94,112	106,224
NCR CORP	5.8750	70,000	69,986	70,909
NCR CORP	6.3750	470,000	456,701	484,688
NEW CENTURY HOME EQUITY L D M2	2.7360	1,000,000	846,075	867,780
NEW ENTERPRISE STONE & LI 144A	6.2500	170,000	155,534	172,550
NEW RESIDENTIAL MOR 3A A1 144A	4.5000	517,803	535,636	545,612
NEW YORK LIFE GLOBAL FUND 144A	2.0000	225,000	220,470	224,289
NEWMONT GOLDCORP CORP	5.1250	210,000	210,939	211,244
NEXSTAR ESCROW INC 144A	5.6250	120,000	120,000	122,850
NEXTERA ENERGY CAPITAL HOLDING	3.2000	800,000	798,490	815,266
NEXTERA ENERGY CAPITAL HOLDING	3.5500	110,000	105,227	114,836
NEXTERA ENERGY CAPITAL HOLDING	4.8000	190,000	160,099	178,600
NEXTERA ENERGY CAPITAL HOLDING	2.9301	300,000	299,896	300,105
NIELSEN FINANCE LLC / NIE 144A	5.0000	65,000	62,487	64,838
NISOURCE INC	3.9500	40,000	35,608	39,884
NISOURCE INC	3.4900	60,000	57,395	62,063
NISSAN MOTOR ACCEPTANCE C 144A	1.9000	350,000	336,276	343,596
NISSAN MOTOR ACCEPTANCE C 144A	2.1250	630,000	624,056	628,073
NISSAN MOTOR ACCEPTANCE C 144A	2.7199	70,000	69,433	69,919
NOBLE ENERGY INC	3.8500	30,000	29,576	30,591
NOBLE ENERGY INC	4.1500	235,000	235,913	242,506
NOBLE ENERGY INC	6.0000	40,000	39,059	45,772
NORTHERN OIL AND GAS INC	8.5000	75,187	75,690	77,631
NORTHERN STATES POWER CO/MN	4.0000	20,000	19,497	21,307
NOVARTIS CAPITAL CORP	3.4000	170,000	170,890	178,769
NOVARTIS CAPITAL CORP	4.0000	20,000	20,051	22,030
NOVARTIS CAPITAL CORP	4.4000	130,000	138,776	152,173
NOVASTAR MORTGAGE FUNDIN 6 A2C	2.4360	139,435	71,370	64,408
NOVELIS CORP 144A	5.8750	255,000	227,116	258,188
NOVELIS CORP 144A	6.2500	95,000	89,726	99,604
NRG ENERGY INC 144A	5.2500	150,000	150,002	160,125
OASIS PETROLEUM INC	6.8750	215,000	202,316	214,738
OASIS PETROLEUM INC 144A	6.2500	20,000	16,960	19,350

	Coupon	Units	Cost	Market Value
OGLETHORPE POWER CORP	5.3750	30,000	33,057	35,545
OKLAHOMA GAS & ELECTRIC CO	3.8000	120,000	121,036	126,273
OLD REPUBLIC INTERNATIONAL COR	3.8750	40,000	38,296	41,127
OMEGA HEALTHCARE INVESTORS INC	4.3750	170,000	170,648	176,602
OMEGA HEALTHCARE INVESTORS INC	4.5000	150,000	145,119	156,853
OMEGA HEALTHCARE INVESTORS INC	4.9500	90,000	91,222	95,278
OMEGA HEALTHCARE INVESTORS INC	5.2500	150,000	152,476	162,411
ONCOR ELECTRIC DELIVERY C 144A	3.8000	50,000	49,699	52,771
ONE MARKET PLAZA T 1MKT E 144A	4.1416	194,899	187,139	198,828
ONEOK INC	4.5500	120,000	118,508	130,259
ONEOK PARTNERS LP	4.9000	90,000	91,102	97,838
ONEOK PARTNERS LP	6.1250	40,000	41,212	47,115
ONEOK PARTNERS LP	6.2000	55,000	59,511	65,070
ORACLE CORP	2.5000	410,000	402,453	414,391
ORACLE CORP	3.8500	70,000	66,191	74,263
ORACLE CORP	3.9000	30,000	28,745	32,479
ORACLE CORP	4.0000	50,000	48,472	53,732
O'REILLY AUTOMOTIVE INC	3.6000	160,000	152,811	164,513
OUTFRONT MEDIA CAPITAL LL 144A	5.0000	145,000	145,001	148,437
OUTFRONT MEDIA CAPITAL LLC / O	5.6250	125,000	126,617	128,594
OWENS-BROCKWAY GLASS CONT 144A	5.8750	305,000	305,711	328,958
OXFORD FINANCE LLC / OXFO 144A	6.3750	100,000	98,672	102,750
PACCAR FINANCIAL CORP	2.8500	40,000	39,968	40,743
PACIFIC GAS & ELECTRIC CO	2.9500	140,000	116,526	131,250
PACIFIC GAS & ELECTRIC CO	3.5000	430,000	415,354	419,250
PACIFICORP	6.0000	20,000	23,949	26,760
PACKAGING CORP OF AMERICA	2.4500	100,000	98,638	99,918
PAR PHARMACEUTICAL INC 144A	7.5000	85,000	85,000	83,513
PDC ENERGY INC	5.7500	205,000	183,637	201,413
PDC ENERGY INC	6.1250	40,000	40,140	40,000
PENSKE TRUCK LEASING CO L 144A	3.4500	245,000	245,015	252,466
PENSKE TRUCK LEASING CO L 144A	4.2000	170,000	166,449	176,708
PEPSICO INC	3.4500	600,000	563,112	616,927
PEPSICO INC	4.0000	80,000	80,076	90,080
PEPSICO INC	2.9406	280,000	280,165	280,851
PERFORMANCE FOOD GROUP IN 144A	5.5000	365,000	354,094	372,756
PFIZER INC	4.3000	100,000	101,931	112,723
PFIZER INC	4.4000	30,000	31,227	34,334
PFIZER INC	7.2000	40,000	55,001	60,890
PHI INC	5.2500	181,000	123,985	85,070
PHILLIPS 66 PARTNERS LP	2.6460	10,000	9,952	10,001
PIEDMONT NATURAL GAS CO INC	3.5000	100,000	99,750	104,639
PILGRIM'S PRIDE CORP 144A	5.7500	230,000	217,009	233,450
PIONEER NATURAL RESOURCES CO	4.4500	149,000	158,106	161,298
PIONEER NATURAL RESOURCES CO	7.5000	380,000	387,782	389,690
PITNEY BOWES INC	3.8750	70,000	68,876	69,893
PLAINS ALL AMERICAN PIPELINE L	2.6000	120,000	119,146	119,899
PLAINS ALL AMERICAN PIPELINE L	2.8500	70,000	66,439	69,718
PLAINS ALL AMERICAN PIPELINE L	3.8500	60,000	58,830	61,992
PLAINS ALL AMERICAN PIPELINE L	4.6500	670,000	661,969	714,575
PLAINS ALL AMERICAN PIPELINE L	4.9000	100,000	99,082	99,465
PLAINS ALL AMERICAN PIPELINE L	5.7500	140,000	141,367	142,012
PLANTRONICS INC 144A	5.5000	455,000	426,316	452,725
PNC BANK NA	3.8000	250,000	251,891	262,438
POLARIS INTERMEDIATE CORP 144A	8.5000	140,000	129,010	123,550
POST HOLDINGS INC 144A	5.0000	50,000	45,735	50,688
POST HOLDINGS INC 144A	5.5000	290,000	279,159	299,425
POST HOLDINGS INC 144A	5.6250	125,000	115,415	128,438
POST HOLDINGS INC 144A	5.7500	35,000	36,609	36,138
PQ CORP 144A	5.7500	145,000	134,755	146,631
PQ CORP 144A	6.7500	135,000	138,246	139,771
PRESTIGE BRANDS INC 144A	5.3750	105,000	103,011	105,525
PRESTIGE BRANDS INC 144A	6.3750	200,000	193,594	209,250
PRIME SECURITY SERVICES B 144A	5.7500	175,000	174,997	180,688
PRIME SECURITY SERVICES B 144A	9.2500	160,000	166,295	168,032
PRINCIPAL LIFE GLOBAL FUN 144A	2.6250	340,000	337,223	341,538
PROCTER & GAMBLE CO/THE	2.4500	170,000	159,799	170,399
PROGRESS ENERGY INC	4.4000	45,000	45,624	46,167
PRUDENTIAL FINANCIAL INC	5.6250	55,000	53,876	58,160
PSEG POWER LLC	8.6250	100,000	128,971	137,064
PUBLIC SERVICE CO OF COLORADO	3.6000	30,000	27,645	30,073
PUBLIC SERVICE CO OF COLORADO	4.0500	145,000	143,676	159,627
PUBLIC STORAGE	3.0940	290,000	272,518	296,428
PUBLIC STORAGE	3.3850	105,000	104,999	109,672
PUGET ENERGY INC	6.5000	230,000	239,756	242,705
PUGET SOUND ENERGY INC	4.2230	20,000	20,001	22,351
QUALITYTECH LP / QTS FINA 144A	4.7500	205,000	192,489	202,950
QUEST DIAGNOSTICS INC	3.4500	70,000	67,353	71,718
QUICKEN LOANS INC 144A	5.2500	775,000	708,412	771,125
QUICKEN LOANS INC 144A	5.7500	845,000	793,686	871,406
QVC INC	4.3750	190,000	183,150	192,862
QVC INC	4.8500	670,000	652,936	693,231
RASC SERIES 2007-KS4 TR KS4 A3	2.5360	810,268	798,789	808,177
RBS GLOBAL INC / REXNORD 144A	4.8750	155,000	141,498	156,938
REALTY INCOME CORP	4.6500	130,000	134,711	140,457

	Coupon	Units	Cost	Market Value
RENAISSANCERE FINANCE INC	3.4500	150,000	142,994	152,943
RESIDEO FUNDING INC 144A	6.1250	125,000	124,041	130,000
REYNOLDS GROUP ISSUER INC / RE	5.7500	53,301	53,207	53,434
REYNOLDS GROUP ISSUER INC 144A	5.1250	225,000	220,118	229,219
REYNOLDS GROUP ISSUER INC 144A	7.0000	235,000	224,668	242,995
RIO OIL FINANCE TRUST SER 144A	9.2500	264,667	280,902	294,773
ROPER TECHNOLOGIES INC	3.6500	120,000	120,084	124,994
ROPER TECHNOLOGIES INC	4.2000	310,000	321,327	331,931
RPM INTERNATIONAL INC	4.2500	50,000	43,390	45,607
RPM INTERNATIONAL INC	4.5500	27,000	26,962	28,523
RPM INTERNATIONAL INC	6.1250	70,000	70,472	70,674
RYDER SYSTEM INC	2.8750	40,000	39,978	40,461
RYDER SYSTEM INC	3.6500	120,000	119,896	125,462
S&P GLOBAL INC	2.9500	220,000	207,653	222,891
S&P GLOBAL INC	4.4000	250,000	257,436	275,482
SABINE PASS LIQUEFACTION LLC	4.2000	390,000	374,911	410,560
SABINE PASS LIQUEFACTION LLC	5.0000	20,000	20,067	21,929
SABINE PASS LIQUEFACTION LLC	5.6250	210,000	217,496	235,215
SABINE PASS LIQUEFACTION LLC	5.7500	190,000	197,530	211,298
SABINE PASS LIQUEFACTION LLC	5.8750	10,000	10,552	11,427
SABRA HEALTH CARE LP / SABRA C	4.8000	0	0	0
SABRA HEALTH CARE LP / SABRA C	5.5000	85,000	85,518	86,169
SAN DIEGO GAS & ELECTRIC CO	4.1000	10,000	9,990	10,384
SANTANDER HOLDINGS USA INC	3.4000	310,000	298,924	314,569
SANTANDER HOLDINGS USA INC	4.5000	240,000	237,788	255,453
SASOL FINANCING USA LLC	5.8750	200,000	199,633	216,729
SASOL FINANCING USA LLC	6.5000	200,000	208,703	224,495
SBA COMMUNICATIONS CORP	4.8750	360,000	340,049	370,800
SCOTTS MIRACLE-GRO CO/THE	6.0000	100,000	99,556	104,038
SEMPRA ENERGY	2.9000	10,000	9,750	10,084
SEMPRA ENERGY	3.4000	90,000	82,584	89,850
SEMPRA ENERGY	3.5500	35,000	34,368	36,188
SEMPRA ENERGY	2.8603	510,000	501,644	507,869
SEQUOIA MORTGAGE TR 2 A10 144A	3.5000	145,170	144,447	147,473
SEQUOIA MORTGAGE TRU 2 A4 144A	3.5000	321,581	318,917	327,109
SEQUOIA MORTGAGE TRU 3 A4 144A	3.5000	181,417	180,737	184,308
SERVICE CORP INTERNATIONAL/US	5.1250	15,000	15,000	15,788
SHERWIN-WILLIAMS CO/THE	2.2500	145,000	143,579	144,739
SHERWIN-WILLIAMS CO/THE	3.1250	30,000	28,759	30,517
SHERWIN-WILLIAMS CO/THE	4.2000	60,000	60,647	62,384
SIMON PROPERTY GROUP LP	3.3000	40,000	38,646	41,304
SINCLAIR TELEVISION GROUP 144A	5.6250	170,000	160,178	173,825
SIRIUS XM RADIO INC 144A	4.6250	135,000	135,000	138,143
SIRIUS XM RADIO INC 144A	5.3750	230,000	218,744	237,188
SIRIUS XM RADIO INC 144A	5.5000	55,000	55,000	56,386
SIRIUS XM RADIO INC 144A	6.0000	115,000	115,253	118,191
SIX FLAGS ENTERTAINMENT C 144A	4.8750	315,000	298,285	319,922
SIX FLAGS ENTERTAINMENT C 144A	5.5000	35,000	33,085	36,400
SL GREEN OPERATING PARTNERSHIP	3.5045	90,000	89,733	90,033
SL GREEN REALTY CORP	4.5000	200,000	202,104	209,914
SLM CORP	5.1250	140,000	136,404	138,950
SLM STUDENT LOAN TRUST 20 REGS	0.2400	115,998	126,852	127,191
SLM STUDENT LOAN TRUST 200 9 A	3.7755	117,722	119,117	119,043
SM ENERGY CO	5.0000	80,000	70,458	73,400
SM ENERGY CO	5.6250	90,000	79,016	81,900
SM ENERGY CO	6.1250	45,000	42,810	44,663
SM ENERGY CO	6.7500	35,000	31,504	32,813
SMITHFIELD FOODS INC 144A	2.7000	340,000	337,499	339,293
SOFI CONSUMER LOAN PR 1 A 144A	3.2400	395,406	395,404	399,309
SONIC AUTOMOTIVE INC	6.1250	145,000	127,692	142,463
SOTHEBY'S 144A	4.8750	160,000	145,683	162,600
SOUNDVIEW HOME LOAN T OPT4 2A4	2.7155	1,300,000	1,241,178	1,249,350
SOUTHERN CALIFORNIA EDISON CO	3.6000	40,000	34,447	37,162
SOUTHERN CALIFORNIA EDISON CO	4.1250	20,000	18,945	20,164
SOUTHERN CALIFORNIA EDISON CO	5.5000	40,000	42,612	45,896
SOUTHERN CALIFORNIA GAS CO	4.3000	20,000	20,456	22,061
SOUTHERN CO GAS CAPITAL CORP	3.2500	70,000	65,720	70,582
SOUTHERN CO GAS CAPITAL CORP	4.4000	90,000	84,212	95,200
SOUTHERN CO/THE	2.9500	179,000	173,491	181,681
SOUTHERN CO/THE	4.4000	50,000	46,007	52,779
SOUTHERN POWER CO	5.1500	40,000	39,765	43,747
SOUTHERN POWER CO 144A	2.9366	280,000	277,330	280,004
SOUTHWESTERN PUBLIC SERVICE CO	3.7500	50,000	49,370	50,487
SPIRIT AEROSYSTEMS INC	3.9500	70,000	69,815	72,240
SPIRIT AIRLINES PASS THROUGH T	3.3750	323,944	310,344	331,622
SPIRIT REALTY LP	4.0000	270,000	270,861	272,411
SPRINGLEAF FINANCE CORP	6.1250	140,000	136,341	150,150
SPRINGLEAF FINANCE CORP	6.6250	165,000	166,352	173,250
SPRINGLEAF FINANCE CORP	8.2500	280,000	287,418	300,650
SPRINT CAPITAL CORP	6.8750	230,000	217,819	236,394
SPRINT COMMUNICATIONS INC	6.0000	500,000	491,787	521,250
SPRINT COMMUNICATIONS INC	11.5000	55,000	61,115	63,525
SPRINT CORP	7.1250	15,000	14,868	15,905
SPRINT CORP	7.2500	95,000	99,047	100,938
SPRINT CORP	7.6250	65,000	64,240	69,290

	Coupon	Units	Cost	Market Value
SPRINT CORP	7.8750	535,000	553,714	581,144
SRC ENERGY INC	6.2500	155,000	130,048	141,050
SS&C TECHNOLOGIES INC 144A	5.5000	210,000	210,030	217,875
STANDARD INDUSTRIES INC/N 144A	4.7500	400,000	338,591	397,000
STANDARD INDUSTRIES INC/N 144A	6.0000	310,000	298,110	328,988
STARBUCKS CORP	4.4500	150,000	149,732	164,254
STATE STREET CORP	1.9500	380,000	371,512	379,010
STEARNS HOLDINGS LLC 144A	9.3750	135,000	129,264	128,250
STORE CAPITAL CORP	4.6250	200,000	198,475	212,866
SUBURBAN PROPANE PARTNERS LP/S	5.5000	10,000	9,355	10,050
SUBURBAN PROPANE PARTNERS LP/S	5.7500	335,000	308,421	337,513
SUMMIT MATERIALS LLC / SUMMIT	6.1250	405,000	401,355	410,063
SUNCOKE ENERGY PARTNERS L 144A	7.5000	305,000	289,960	297,756
SUNOCO LOGISTICS PARTNERS OPER	3.9000	220,000	204,105	224,652
SUNOCO LOGISTICS PARTNERS OPER	4.2500	175,000	177,012	183,537
SUNOCO LP / SUNOCO FINANCE COR	4.8750	155,000	151,563	158,294
SUNOCO LP / SUNOCO FINANCE COR	5.5000	50,000	47,526	52,063
SUNTRUST BANK/ATLANTA GA	2.8000	100,000	99,951	101,274
SYNCHRONY FINANCIAL	2.7000	60,000	59,442	60,005
SYNCHRONY FINANCIAL	3.0000	66,000	65,913	66,010
SYNCHRONY FINANCIAL	5.1500	350,000	355,278	377,149
SYNCHRONY FINANCIAL	3.9675	120,000	120,010	120,478
SYSCO CORP	3.7500	50,000	48,839	52,973
SYSCO CORP	4.5000	10,000	9,453	10,855
TAL ADVANTAGE V LLC 1A A 144A	3.5100	81,200	80,775	82,377
TALEN ENERGY SUPPLY LLC 144A	6.6250	65,000	65,000	64,594
TALEN ENERGY SUPPLY LLC 144A	7.2500	175,000	176,188	179,375
TAMPA ELECTRIC CO	4.3000	20,000	19,119	21,424
TARGA RESOURCES PARTNERS 144A	6.5000	115,000	122,866	125,494
TARGA RESOURCES PARTNERS LP /	5.1250	115,000	108,309	118,738
TARGA RESOURCES PARTNERS LP /	5.8750	90,000	87,671	95,400
TARGA RESOURCES PARTNERS LP /	6.7500	356,000	360,653	370,240
TENET HEALTHCARE CORP	5.1250	490,000	467,983	492,450
TENET HEALTHCARE CORP	6.7500	275,000	266,649	276,031
TENET HEALTHCARE CORP	7.0000	200,000	202,881	199,250
TENNANT CO	5.6250	150,000	141,947	154,875
TENNECO INC	5.0000	155,000	120,932	124,775
TERRAFORM POWER OPERATING 144A	4.2500	105,000	98,691	104,869
TERRAFORM POWER OPERATING 144A	5.0000	85,000	75,220	85,319
TEXAS INSTRUMENTS INC	2.6250	30,000	29,078	30,551
THERMO FISHER SCIENTIFIC INC	2.9500	140,000	129,806	140,798
TIME WARNER CABLE LLC	4.1250	180,000	180,554	183,347
TIME WARNER CABLE LLC	4.5000	170,000	137,002	158,849
TIME WARNER CABLE LLC	5.0000	100,000	100,766	101,315
TIME WARNER ENTERTAINMENT CO L	8.3750	305,000	343,297	361,423
T-MOBILE USA INC	4.5000	50,000	46,115	51,188
T-MOBILE USA INC	6.0000	205,000	205,017	213,713
T-MOBILE USA INC	6.3750	140,000	141,240	145,390
TMS INTERNATIONAL HOLDING 144A	7.2500	225,000	211,248	217,688
TOLEDO EDISON CO/THE	6.1500	30,000	35,709	38,435
TOTAL SYSTEM SERVICES INC	3.8000	130,000	130,757	132,405
TOTAL SYSTEM SERVICES INC	4.0000	30,000	29,957	31,322
TOTAL SYSTEM SERVICES INC	4.4500	150,000	147,326	160,753
TOWD POINT MORTGAGE 2 A1 144A	2.7500	131,884	128,999	132,107
TOWD POINT MORTGAGE 3 A1 144A	2.7500	258,165	251,399	258,916
TOWD POINT MORTGAGE 4 A1 144A	2.7500	139,926	136,173	140,571
TOWD POINT MORTGAGE 5 A1 144A	2.8660	281,186	289,390	280,373
TREEHOUSE FOODS INC 144A	6.0000	210,000	208,094	218,400
TRIMAS CORP 144A	4.8750	180,000	166,907	182,250
TRIMBLE INC	4.1500	70,000	70,332	72,448
TRIMBLE INC	4.9000	200,000	212,328	214,281
TRONOX INC 144A	6.5000	340,000	285,081	337,025
TRUSTEES OF BOSTON UNIVERSITY	4.0610	90,000	90,282	101,155
TUTOR PERINI CORP 144A	6.8750	219,000	204,648	209,693
TWDC ENTERPRISES 18 CORP	2.8925	300,000	300,875	301,240
TYSON FOODS INC	4.5500	50,000	49,775	52,295
UDR INC	3.7500	60,000	59,639	62,684
UDR INC	4.0000	220,000	219,371	233,866
UNILEVER CAPITAL CORP	2.6000	150,000	145,067	151,614
UNION ELECTRIC CO	3.5000	30,000	29,976	31,785
UNION PACIFIC CORP	3.7000	105,000	104,957	112,972
UNION PACIFIC CORP	4.3750	30,000	29,434	33,236
UNION PACIFIC CORP	4.5000	50,000	53,258	56,891
UNITED PARCEL SERVICE INC	2.9045	140,000	140,266	140,330
UNITED RENTALS NORTH AMERICA I	4.6250	50,000	44,950	50,813
UNITED RENTALS NORTH AMERICA I	5.5000	15,000	14,192	15,619
UNITED RENTALS NORTH AMERICA I	6.5000	345,000	344,600	373,463
UNITED TECHNOLOGIES CORP	3.9500	300,000	320,983	323,520
UNITEDHEALTH GROUP INC	1.9500	140,000	138,229	139,428
UNITEDHEALTH GROUP INC	3.3500	55,000	55,218	56,861
UNITEDHEALTH GROUP INC	3.8750	140,000	145,438	152,725
UNITEDHEALTH GROUP INC	4.2000	40,000	39,748	43,717
UNITEDHEALTH GROUP INC	4.2500	60,000	59,520	65,632
UNITEDHEALTH GROUP INC	4.7500	40,000	42,297	47,377
UNITEDHEALTH GROUP INC	6.5000	115,000	146,270	159,440

	Coupon	Units	Cost	Market Value
UNUM GROUP	3.0000	40,000	39,637	40,214
US AIRWAYS 2012-1 CLASS A PASS	5.9000	105,330	111,956	116,084
US BANCORP	0.8500	135,000	153,535	158,824
US BANK NA/CINCINNATI OH	2.3994	465,000	463,758	464,044
US FOODS INC 144A	5.8750	310,000	302,150	318,525
USA COMPRESSION PARTNERS 144A	6.8750	85,000	84,999	89,259
USA COMPRESSION PARTNERS LP /	6.8750	93,000	90,209	98,338
USAA CAPITAL CORP 144A	2.4500	230,000	228,477	230,677
VENTAS REALTY LP	2.6500	195,000	193,935	194,206
VENTAS REALTY LP	4.1250	400,000	396,887	423,254
VERISK ANALYTICS INC	4.1250	75,000	74,608	80,392
VERISK ANALYTICS INC	5.5000	60,000	60,729	70,390
VERIZON COMMUNICATIONS INC	4.4000	60,000	57,878	66,517
VERIZON COMMUNICATIONS INC	4.5000	320,000	315,981	360,501
VERIZON COMMUNICATIONS INC	4.5220	50,000	46,890	56,021
VERIZON COMMUNICATIONS INC	4.7500	30,000	29,100	33,686
VERIZON COMMUNICATIONS INC	4.8620	110,000	108,128	128,072
VERIZON COMMUNICATIONS INC	5.1500	200,000	212,007	223,315
VERIZON COMMUNICATIONS INC	5.2500	70,000	72,871	83,729
VERIZON COMMUNICATIONS INC	4.3290	55,000	56,295	60,951
VERIZON COMMUNICATIONS INC	3.6180	309,000	300,809	312,971
VIACOM INC	4.2500	485,000	483,314	513,085
VIRGINIA ELECTRIC & POWER CO	6.0000	80,000	95,380	102,710
VISA INC	2.1500	60,000	58,324	60,251
VISA INC	3.6500	100,000	107,667	107,506
VISA INC	4.1500	90,000	93,013	103,430
VISA INC	4.3000	100,000	118,337	118,453
VISTRA OPERATIONS CO LLC 144A	5.0000	190,000	190,001	196,888
VMWARE INC	2.3000	180,000	177,408	179,516
VMWARE INC	2.9500	120,000	115,103	120,965
VMWARE INC	3.9000	790,000	708,747	801,346
WABTEC CORP	3.4500	200,000	178,727	195,433
WALT DISNEY CO/THE 144A	6.1500	70,000	93,553	97,352
WASHINGTON PRIME GROUP LP	3.8500	170,000	168,460	168,579
WASHINGTON PRIME GROUP LP	5.9500	210,000	186,081	198,975
WASTE MANAGEMENT INC	2.4000	80,000	77,082	80,271
WATCO COS LLC / WATCO FIN 144A	6.3750	325,000	325,673	329,875
WEA FINANCE LLC / WESTFIE 144A	3.2500	570,000	569,442	575,447
WEC ENERGY GROUP INC	3.1000	70,000	69,961	71,153
WELLS FARGO & CO	2.1500	190,000	188,884	189,822
WELLS FARGO & CO	2.5000	130,000	128,344	130,284
WELLS FARGO & CO	2.5500	290,000	286,947	290,813
WELLS FARGO & CO	2.6000	370,000	367,548	371,217
WELLS FARGO & CO	2.6250	100,000	98,652	100,722
WELLS FARGO & CO	3.0000	100,000	99,660	100,911
WELLS FARGO & CO	3.3000	265,000	257,040	274,210
WELLS FARGO & CO	3.5500	500,000	487,160	522,333
WELLS FARGO & CO	3.7500	1,050,000	1,048,253	1,103,929
WELLS FARGO & CO	3.9000	80,000	73,477	85,936
WELLS FARGO & CO	4.1250	95,000	95,509	100,329
WELLS FARGO & CO	4.6000	35,000	35,661	36,329
WELLS FARGO & CO	5.6060	60,000	65,020	74,981
WELLS FARGO & CO	3.0690	415,000	405,431	421,461
WELLS FARGO & CO	3.5840	140,000	139,810	146,170
WELLS FARGO & CO	3.3928	795,000	794,052	804,561
WELLS FARGO BANK NA	3.5500	250,000	249,056	260,936
WELLS FARGO BANK NA	3.3250	250,000	252,473	252,389
WELLS FARGO BANK NA	2.8970	250,000	250,000	252,358
WELLTOWER INC	3.9500	170,000	170,389	178,834
WELLTOWER INC	4.2500	140,000	138,658	149,711
WESTAR ENERGY INC	4.1250	20,000	19,560	21,387
WESTAR ENERGY INC	4.2500	20,000	19,614	21,976
WESTERN DIGITAL CORP	4.7500	200,000	174,972	196,210
WESTERN MIDSTREAM OPERATING LP	4.6500	50,000	52,360	50,691
WESTERN MIDSTREAM OPERATING LP	5.5000	54,000	50,732	51,248
WEYERHAEUSER CO	4.0000	1,100,000	1,094,185	1,170,463
WEYERHAEUSER CO	7.3750	580,000	705,801	810,919
WILLIAM CARTER CO/THE 144A	5.6250	110,000	110,000	115,225
WILLIAMS COS INC/THE	3.3500	100,000	98,142	101,920
WILLIAMS COS INC/THE	3.6000	150,000	150,489	153,925
WILLIAMS COS INC/THE	4.5500	150,000	156,963	161,631
WILLIAMS COS INC/THE	5.2500	465,000	470,472	473,591
WILLIS NORTH AMERICA INC	4.5000	100,000	105,926	107,625
WILLIS NORTH AMERICA INC	5.0500	50,000	52,522	55,286
WISCONSIN POWER & LIGHT CO	3.0000	50,000	49,854	50,700
WP CAREY INC	3.8500	100,000	98,881	101,053
WP CAREY INC	4.0000	650,000	634,232	671,466
WP CAREY INC	4.2500	220,000	215,402	229,285
WRKCO INC	4.6500	1,220,000	1,240,567	1,327,029
WYNDHAM DESTINATIONS INC	5.4000	240,000	229,554	251,386
ZF NORTH AMERICA CAPITAL 144A	4.5000	150,000	147,017	152,864
ZIMMER BIOMET HOLDINGS INC	2.7000	90,000	89,481	90,112
ZIMMER BIOMET HOLDINGS INC	3.1500	60,000	58,859	60,937
ZIMMER BIOMET HOLDINGS INC	3.5500	230,000	230,415	237,075
ZIMMER BIOMET HOLDINGS INC	3.7000	120,000	118,865	123,831

	Coupon	Units	Cost	Market Value
ZIONS BANCORP NA	3.3500	250,000	249,860	254,650
ZOETIS INC	3.9000	90,000	88,255	95,908
ZOETIS INC	4.4500	50,000	51,605	55,158
ZOETIS INC	4.5000	160,000	163,941	175,572
ZOETIS INC	4.7000	40,000	40,552	45,190
Total of Domestic Corporate & Other Bonds			225,586,889	235,005,542
Positive Social Purpose Investments				5.29%
CDT-BREW HOUSE APTS (AHF)	4.9500	1,768,200	1,759,510	1,838,203
CDT-CEDARBROOK APTS (AHF)	5.0400	1,468,452	1,462,640	1,531,977
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	981,285	966,143	1,006,111
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,312,841	1,288,151	1,344,651
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,245,019	1,239,208	1,294,322
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,512,758	1,508,732	1,572,346
CDT-STRONG HOUSING (AHF)	4.7700	1,456,788	1,429,039	1,491,970
CIN-21ST ST SENIOR (AHA)	6.0300	1,100,321	1,208,164	1,253,012
CIN-AVENUES APARTMENTS (AHA)	6.6000	77,126	86,214	89,229
CIN-MILDRED HOUSING (AHA)	5.9800	136,733	146,614	150,712
CIN-SWIFT LANE (AHF)	5.1600	2,392,000	2,392,000	2,519,805
CIN-WALDRON MANOR APTS (AHF)	6.1600	142,154	156,594	162,266
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	805,511	764,213	796,570
CPC-CAMBRAV COURT (AHA)	4.5000	978,567	939,996	982,433
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,459,037	1,433,152	1,497,322
CPC-POLLOCK GARDENS (AHF)	4.4500	3,588,637	3,527,089	3,636,151
CRF-BUNCE GREEN (AHF)	6.5500	666,399	720,586	745,907
CRF-CAPITOL VILLA (AHA)	5.7700	1,629,907	1,662,363	1,682,455
CRF-FROST WOODS SENIOR (AHA)	6.2000	1,943,476	1,980,671	1,992,801
CRF-GLENWOOD PLACE (AHF)	6.5500	1,505,334	1,627,409	1,684,408
CRF-MISSION VILLAGE (AHF)	5.6500	1,010,719	1,010,016	1,022,039
CRF-SONRISE APTS (AHF)	5.8000	2,162,396	2,195,345	2,208,866
CRF-WEATHERSTONE SPRING (AHA)	6.5500	573,500	620,864	643,088
CRF-WHITE OAK APTS (AHA)	6.5500	876,867	949,104	982,976
Total of Positive Social Purpose Investments			31,086,818	32,129,620
Total of Domestic Fixed Income Securities			429,401,361	445,499,655
International Securities				29.44%
International Fixed Income Securities				
ARGENTINA				
ARGENTINA BONAR BONDS	52.0062	1,780,000	49,621	41,830
ARGENTINA POM POLITICA MONETAR	68.4656	8,340,000	217,803	195,695
ARGENTINA TREASURY BILL	0.0000	14,087,000	381,600	333,746
ARGENTINA TREASURY BOND BONCER	2.5000	3,520,000	134,293	130,724
ARGENTINE BONOS DEL TESORO	18.2000	1,140,000	25,327	19,770
ARGENTINE REPUBLIC GOVERNMENT	3.3800	120,000	75,814	77,690
ARGENTINE REPUBLIC GOVERNMENT	3.7500	1,400,000	765,621	817,264
ARGENTINE REPUBLIC GOVERNMENT	5.6250	120,000	103,893	101,161
ARGENTINE REPUBLIC GOVERNMENT	5.8750	584,000	425,371	443,840
ARGENTINE REPUBLIC GOVERNMENT	6.2500	100,000	80,972	82,322
ARGENTINE REPUBLIC GOVERNMENT	6.8750	1,242,000	988,383	1,007,807
ARGENTINE REPUBLIC GOVERNMENT	7.5000	230,000	186,426	194,235
ARGENTINE REPUBLIC GOVERNMENT	8.2800	182,265	142,704	151,965
CIUDAD AUTONOMA DE BUENOS AIRE	47.4379	7,310,000	183,873	150,053
YPF SA REGS	8.5000	90,000	81,291	90,153
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	1.7500	410,000	288,023	290,646
AUSTRALIA GOVERNMENT BOND REGS	2.2500	325,000	240,516	246,069
AUSTRALIA GOVERNMENT BOND REGS	2.7500	759,000	567,849	575,629
AUSTRALIA GOVERNMENT BOND REGS	3.0000	290,000	212,598	250,017
AUSTRALIA GOVERNMENT BOND REGS	4.5000	65,000	56,582	62,911
AUSTRALIA GOVERNMENT BOND REGS	5.5000	395,000	314,459	323,922
AUSTRALIA GOVERNMENT BOND REGS	5.7500	265,000	208,001	212,511
BORAL FINANCE PTY LTD 144A	3.0000	150,000	145,543	149,985
CCP_IRS_P AUD-BBR-BBSW 6M CME	2.2500	210,000	324	1,827
CCP_IRS_P AUD-BBR-BBSW 6M CME	2.1900	90,000	122	3,623
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.8435	291,000	0	3,132
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.4100	203,000	1,694	1,782
CCP_IRS_R AUD-BBR-BBSW 6M CME	1.9390	195,000	0	-5,447
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100	-794,000	0	0
CCP_IRS_R AUD-BBR-BBSW 6M CME	1.9700	-195,000	-399	0
COMMONWEALTH BANK OF AUSTRALIA	2.3000	390,000	389,488	389,962
MACQUARIE GROUP LTD REGS	7.6250	125,000	125,625	125,729
NATIONAL AUSTRALIA BANK LTD/NE	1.8750	260,000	252,096	257,786
SYDNEY AIRPORT FINANCE CO 144A	3.9000	300,000	298,585	312,681
WOODSIDE FINANCE LTD 144A	3.7000	410,000	380,310	410,442
WOODSIDE FINANCE LTD 144A	4.5000	500,000	502,689	528,346
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	0.5000	215,000	244,496	257,896
REPUBLIC OF AUSTRIA GOVER 144A	2.1000	15,000	19,822	26,338

	Coupon	Units	Cost	Market Value
REPUBLIC OF AUSTRIA GOVER 144A	2.4000	95,000	134,212	141,168
REPUBLIC OF AUSTRIA GOVER 144A	3.1500	20,000	32,356	36,389
BAHRAIN				
BAHRAIN GOVERNMENT INTERN REGS	6.7500	200,000	195,746	211,206
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	0.5000	110,000	127,716	131,316
KINGDOM OF BELGIUM GOVERN 144A	0.8000	295,000	344,729	359,968
KINGDOM OF BELGIUM GOVERN 144A	1.7000	90,000	101,740	120,625
KINGDOM OF BELGIUM GOVERN 144A	4.2500	257,000	366,471	383,872
KINGDOM OF BELGIUM GOVERN 144A	5.0000	40,000	69,605	76,880
BENIN				
BENIN GOVERNMENT INTERNAT 144A	5.7500	105,000	117,718	121,989
BERMUDA				
AIRCASTLE LTD	4.2500	200,000	199,036	202,310
AIRCASTLE LTD	5.5000	200,000	209,839	211,993
BACARDI LTD 144A	2.7500	100,000	86,732	94,635
ENSTAR GROUP LTD	4.9500	100,000	99,613	101,089
FLY LEASING LTD	6.3750	200,000	199,604	204,750
IHS MARKIT LTD	3.6250	85,000	84,745	87,605
IHS MARKIT LTD	4.2500	200,000	198,868	209,948
IHS MARKIT LTD	4.1250	60,000	59,451	62,376
IHS MARKIT LTD	4.7500	220,000	215,620	240,332
RENAISSANCERE HOLDINGS LTD	3.6000	500,000	492,779	513,250
TEXTAINER MARINE CON 2A A 144A	3.5200	263,703	261,690	265,221
BRAZIL				
BANCO DO BRASIL SA/CAYMAN 144A	6.2500	600,000	533,186	571,050
BANCO DO BRASIL SA/CAYMAN 144A	9.0000	200,000	203,047	220,000
BRAZIL NOTAS DO TESOIRO NACION	10.0000	12,019,000	3,285,050	3,422,545
BRAZIL NOTAS DO TESOIRO NACION	6.0000	450,000	380,361	467,961
ITAU UNIBANCO HOLDING SA/ 144A	6.1250	200,000	187,573	203,200
BRITISH VIRGIN ISLANDS				
CNOOC FINANCE 2013 LTD	3.0000	200,000	193,781	201,784
STATE GRID OVERSEAS INVES 144A	3.5000	310,000	299,211	320,997
STATE GRID OVERSEAS INVES REGS	3.5000	600,000	585,143	621,285
CAMEROON				
REPUBLIC OF CAMEROON INTE REGS	9.5000	200,000	213,383	216,874
CANADA				
1011778 BC ULC / NEW RED 144A	4.2500	90,000	83,381	91,013
1011778 BC ULC / NEW RED 144A	5.0000	315,000	291,340	317,457
ALIMENTATION COUCHE-TARD 144A	2.7000	100,000	96,962	100,197
BANK OF MONTREAL	2.5500	300,000	294,638	302,543
BAUSCH HEALTH COS INC 144A	5.5000	31,000	28,641	31,248
BAUSCH HEALTH COS INC 144A	5.8750	156,000	145,465	157,813
BAUSCH HEALTH COS INC 144A	6.1250	595,000	595,519	607,626
BAUSCH HEALTH COS INC 144A	6.5000	60,000	60,241	62,175
BAUSCH HEALTH COS INC 144A	7.0000	1,005,000	1,030,609	1,063,038
BAYTEX ENERGY CORP 144A	5.1250	105,000	101,405	105,000
BAYTEX ENERGY CORP 144A	5.6250	105,000	91,882	100,275
BROOKFIELD FINANCE INC	4.7000	80,000	73,939	83,631
BROOKFIELD FINANCE INC	4.8500	200,000	199,668	218,748
BROOKFIELD FINANCE INC	3.9000	170,000	160,915	173,360
CANADIAN NATIONAL RAILWAY CO	4.4500	200,000	213,266	239,076
CASCADES INC 144A	5.5000	200,000	195,648	200,750
CASCADES INC 144A	5.7500	145,000	140,418	146,269
CCP_IRS_R CAD-BA-CDOR 3M CME	2.0400	279,000	0	-2,541
CCP_IRS_R CAD-BA-CDOR 3M CME	1.9850	457,000	38	-7,539
CCP_IRS_R CAD-BA-CDOR 3M CME	2.0600	-370,000	0	0
CCP_IRS_R CAD-BA-CDOR 3M CME	2.0938	-279,000	-66	0
CCP_IRS_R CAD-BA-CDOR 3M CME	2.2813	-87,000	-27	0
CNOOC NEXEN FINANCE 2014 ULC	4.2500	200,000	202,527	212,250
ELDORADO GOLD CORP 144A	9.5000	160,000	156,836	160,000
ENBRIDGE INC	2.9000	20,000	19,441	20,295
ENBRIDGE INC	4.0000	100,000	102,569	105,074
ENBRIDGE INC	2.7378	500,000	499,970	500,113
FAIRFAX FINANCIAL HOLDING	2.7500	190,000	214,739	231,241
FIRST QUANTUM MINERALS LT 144A	7.2500	270,000	252,993	268,650
FORTIS INC/CANADA	3.0550	87,000	79,841	86,360
GFL ENVIRONMENTAL INC 144A	5.6250	150,000	149,882	151,125
GOEASY LTD 144A	7.8750	330,000	334,793	345,675
GOVERNMENT OF CANADA	0.7500	460,000	332,533	348,354
GOVERNMENT OF CANADA	1.7500	1,420,000	1,039,646	1,086,535
GOVERNMENT OF CANADA	2.2500	475,000	389,705	389,778
GOVERNMENT OF CANADA	3.5000	243,000	224,250	257,914
GOVERNMENT OF CANADA	4.0000	105,000	100,974	114,191
GOVERNMENT OF CANADA	5.0000	60,000	62,484	69,704
GOVERNMENT OF CANADA	5.7500	230,000	242,823	268,067
KINROSS GOLD CORP	4.5000	150,000	143,332	151,500
MASONITE INTERNATIONAL CO 144A	5.6250	75,000	72,995	77,250
MASONITE INTERNATIONAL CO 144A	5.7500	80,000	75,645	82,400
NEW GOLD INC 144A	6.2500	110,000	94,294	102,575
NEXEN INC	6.4000	40,000	48,534	53,195
OPEN TEXT CORP 144A	5.6250	310,000	308,631	318,525
OPEN TEXT CORP 144A	5.8750	50,000	49,057	52,890
PARKLAND FUEL CORP 144A	5.8750	135,000	135,000	137,153
PRECISION DRILLING CORP	7.7500	135,000	125,238	137,660

	Coupon	Units	Cost	Market Value
PRECISION DRILLING CORP 144A	7.1250	90,000	78,045	87,075
PROV OF BRITISH COLUMBIA	3.2500	175,000	131,298	138,992
PROV OF ONTARIO	1.9500	200,000	144,284	154,282
PROV OF ONTARIO	3.4500	280,000	213,760	252,886
PROV OF ONTARIO	3.5000	170,000	129,874	140,215
PROV OF QUEBEC	3.0000	610,000	456,322	489,839
PROV OF QUEBEC	3.5000	175,000	135,818	160,538
PROVINCE OF ONTARIO CANADA	2.5000	95,000	91,935	96,610
PROVINCE OF ONTARIO CANADA	3.2000	70,000	70,820	73,745
PROVINCE OF QUEBEC CANADA	2.5000	70,000	67,879	71,452
PROVINCE OF QUEBEC CANADA	2.7500	95,000	92,521	98,690
RITCHIE BROS AUCTIONEERS 144A	5.3750	180,000	174,983	186,525
ROYAL BANK OF CANADA	3.7000	200,000	200,642	210,475
SCHLUMBERGER FINANCE CANA 144A	2.6500	80,000	77,928	80,628
THOMSON REUTERS CORP	3.3500	70,000	65,245	70,288
TORONTO-DOMINION BANK/THE	2.6500	200,000	199,972	201,806
TRANSCANADA PIPELINES LTD	3.8000	55,000	55,256	55,919
TRANSCANADA PIPELINES LTD	4.8750	82,000	85,419	91,612
VERMILION ENERGY INC 144A	5.6250	185,000	174,513	181,300
WASTE CONNECTIONS INC	4.2500	294,000	306,007	321,531
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	2.5000	200,000	199,597	200,091
AMBAC LSNI LLC 144A	7.3189	152,071	152,071	154,542
AVOLON HOLDINGS FUNDING L 144A	5.5000	560,000	563,158	597,016
CHINA EVERGRANDE GROUP REGS	6.2500	500,000	481,353	479,965
CHINA EVERGRANDE GROUP REGS	7.0000	200,000	197,921	201,000
COUNTRY GARDEN HOLDINGS C REGS	7.2500	200,000	200,045	203,036
COUNTRY GARDEN HOLDINGS C REGS	7.5000	400,000	404,016	406,600
DP WORLD CRESCENT LTD 144A	4.8480	200,000	195,965	212,908
ECAF I LTD 1A A1 144A	3.4730	208,571	206,659	209,678
ODEBRECHT OFFSHORE DRILLI 144A	7.7200	5,137	1,335	1,285
ODEBRECHT OFFSHORE DRILLI REGS	6.7200	53,414	50,025	51,278
ODEBRECHT OFFSHORE DRILLI REGS	7.7200	213,528	57,600	53,425
PARK AEROSPACE HOLDINGS L 144A	5.2500	90,000	87,446	95,022
PARK AEROSPACE HOLDINGS L 144A	5.5000	380,000	367,846	409,632
SUNAC CHINA HOLDINGS LTD REGS	8.6250	200,000	200,444	205,744
TRANSOCEAN GUARDIAN LTD 144A	5.8750	387,450	382,394	393,746
VALE OVERSEAS LTD	6.2500	200,000	215,232	227,101
VALE OVERSEAS LTD	6.8750	120,000	137,770	144,077
XLIT LTD	4.4500	130,000	129,255	140,431
CHILE				
BONOS DE LA TESORERIA DE 144A	4.7000	120,000,000	187,091	201,259
BONOS DE LA TESORERIA DE LA RE	4.5000	180,000,000	275,594	291,069
CHILE GOVERNMENT INTERNATIONAL	3.2400	400,000	391,592	419,504
CORP NACIONAL DEL COBRE D 144A	2.2500	100,000	119,694	123,788
ENEL AMERICAS SA	4.0000	100,000	93,448	103,000
ENEL CHILE SA	4.8750	150,000	149,645	163,875
CHINA				
IRS_P CNY-7D FIXING REPO RATE	2.9200	8,891,000	0	-1,181
IRS_P CNY-7D FIXING REPO RATE	0.0100	-8,891,000	0	0
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.5000	400,000	397,801	434,300
COLOMBIA GOVERNMENT INTERNATIO	5.6250	200,000	206,155	236,500
COLOMBIAN TES	6.0000	4,270,000,000	1,259,442	1,336,516
COLOMBIAN TES	6.2500	1,873,400,000	572,132	605,485
COLOMBIAN TES	7.5000	627,500,000	204,710	216,716
COLOMBIAN TES	10.0000	211,700,000	75,847	79,904
COLOMBIAN TES	3.5000	497,643,186	158,018	160,102
FINANCIERA DE DESARROLLO 144A	0.0024	88,000,000	27,469	29,291
COSTA RICA				
COSTA RICA GOVERNMENT INT REGS	4.2500	250,000	223,227	246,253
COSTA RICA GOVERNMENT INT REGS	7.0000	200,000	180,633	198,502
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.2500	120,000	121,218	133,407
IVORY COAST GOVERNMENT IN REGS	5.7500	208,150	183,936	202,130
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	2.9500	90,000	80,770	81,889
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT REGS	2.5000	1,000,000	46,555	48,606
CZECH REPUBLIC GOVERNMENT REGS	3.8500	1,580,000	73,497	74,295
DENMARK				
DENMARK GOVERNMENT BOND	1.5000	515,000	84,911	86,168
DENMARK GOVERNMENT BOND	4.5000	385,000	101,605	112,187
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC BOND REGS	0.2059	1,300,000	26,093	27,292
DOMINICAN REPUBLIC BOND REGS	0.2206	2,700,000	56,438	58,908
DOMINICAN REPUBLIC INTERN 144A	5.5000	360,000	357,088	382,504
DOMINICAN REPUBLIC INTERN 144A	6.8750	180,000	188,279	203,177
DOMINICAN REPUBLIC INTERN 144A	0.1912	15,000,000	296,894	304,442
DOMINICAN REPUBLIC INTERN REGS	5.5000	150,000	148,787	159,377
DOMINICAN REPUBLIC INTERN REGS	6.8500	430,000	436,938	470,317
DOMINICAN REPUBLIC INTERN REGS	6.8750	145,000	162,543	163,670
DOMINICAN REPUBLIC INTERN REGS	8.6250	100,000	113,718	119,376
DOMINICAN REPUBLIC INTERN REGS	0.2157	11,500,000	241,764	247,577
DOMINICAN REPUBLIC INTERN REGS	0.2035	1,300,000	25,491	27,096

	Coupon	Units	Cost	Market Value
DOMINICAN REPUBLIC INTERN REGS	0.2255	2,000,000	41,519	43,497
DOMINICAN REPUBLIC INTERN REGS	0.2231	2,500,000	55,370	54,441
EGYPT				
EGYPT GOVERNMENT INTERNAT 144A	4.7500	275,000	294,768	314,661
EGYPT GOVERNMENT INTERNAT 144A	7.5000	490,000	467,886	522,285
EGYPT GOVERNMENT INTERNAT 144A	8.5000	200,000	180,361	211,744
EGYPT GOVERNMENT INTERNAT 144A	6.5880	200,000	179,154	201,724
EGYPT GOVERNMENT INTERNAT REGS	5.8750	200,000	183,035	203,854
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P EUR-EURIBOR-REUTERS	0.6875	52,000	205	2,905
CCP_IRS_P EUR-EURIBOR-REUTERS	1.1565	116,000	7	3,578
CCP_IRS_P EUR-EURIBOR-REUTERS	0.4063	171,000	266	3,000
CCP_IRS_P EUR-EURIBOR-REUTERS	0.1563	115,000	0	2,447
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100	3,100,000	0	-197,333
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.2320	800,000	0	-135,068
CCP_IRS_P EUR-EURIBOR-REUTERS	-0.2320	-454,000	-110	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.7500	-3,100,000	-22,217	0
CCP_IRS_R EUR-EURIBOR-REUTERS	1.2500	-800,000	-3,157	0
FINLAND				
FINLAND GOVERNMENT BOND 144A	0.5000	60,000	68,231	71,990
FINLAND GOVERNMENT BOND 144A	2.0000	185,000	233,274	236,548
FRANCE				
ALTICE FRANCE SA/FRANCE 144A	7.3750	370,000	341,020	379,250
BANQUE FEDERATIVE DU CRED 144A	2.5000	290,000	285,690	290,432
BANQUE FEDERATIVE DU CRED 144A	2.7000	650,000	632,494	654,725
BNP PARIBAS SA 144A	7.3750	230,000	229,457	255,588
BNP PARIBAS SA 144A	2.9500	230,000	222,822	232,409
BPCE SA 144A	2.7500	534,000	514,775	537,411
BPCE SA 144A	4.0000	250,000	246,043	261,165
BPCE SA 144A	5.7000	360,000	371,584	393,486
CAISSE D'AMORTISSEMENT DE REGS	0.1250	400,000	461,281	466,349
CREDIT AGRICOLE SA/LONDON 144A	2.7500	250,000	248,137	251,052
CREDIT AGRICOLE SA/LONDON 144A	3.3028	283,000	281,143	282,281
CREDIT AGRICOLE SA/LONDON REGS	1.3750	200,000	231,454	238,689
DANONE SA 144A	2.5890	427,000	407,974	429,095
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	40,000	48,935	55,495
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	1,858,000	2,140,934	2,147,778
FRENCH REPUBLIC GOVERNMENT REGS	0.7500	27,000	31,373	33,126
FRENCH REPUBLIC GOVERNMENT REGS	2.5000	210,000	281,518	302,376
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	290,000	453,843	522,472
FRENCH REPUBLIC GOVERNMENT REGS	4.0000	70,000	128,436	152,081
FRENCH REPUBLIC GOVERNMENT REGS	4.5000	80,000	150,163	163,457
FRENCH REPUBLIC GOVERNMENT REGS	4.7500	80,000	139,821	152,815
FRENCH REPUBLIC GOVERNMENT REGS	5.7500	60,000	110,528	118,274
RCI BANQUE SA REGS	1.2500	70,000	80,000	81,702
RCI BANQUE SA REGS	2.0000	200,000	232,351	240,659
SPCM SA 144A	4.8750	210,000	184,336	211,050
GABON				
GABON GOVERNMENT INTERNAT REGS	6.9500	200,000	186,769	199,736
GERMANY				
BUNDESobligation	0.0000	392,000	449,186	460,717
BUNDESobligation REGS	0.0000	1,906,067	2,203,067	2,216,699
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000	766,000	875,376	906,254
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500	490,000	568,274	590,539
BUNDESREPUBLIK DEUTSCHLAN REGS	0.5000	485,000	569,777	597,012
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	108,000	177,260	192,180
BUNDESREPUBLIK DEUTSCHLAN REGS	4.0000	40,000	71,384	77,715
BUNDESREPUBLIK DEUTSCHLAN REGS	4.2500	81,000	158,785	169,295
BUNDESREPUBLIK DEUTSCHLAN REGS	4.7500	175,000	322,260	346,404
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5000	232,000	419,969	443,402
DEUTSCHE BANK AG REGS	0.1800	100,000	111,984	112,513
DEUTSCHE BANK AG/NEW YORK NY	4.2500	990,000	971,763	1,003,639
DEUTSCHE BANK AG/NEW YORK NY	5.0000	800,000	799,866	824,652
DEUTSCHE BANK AG/NEW YORK NY	3.8551	150,000	147,176	148,746
DEUTSCHE TELEKOM AG REGS	1.7500	20,000	24,586	24,527
KREDITANSTALT FUER WIEDER REGS	0.8750	215,000	260,897	261,505
KREDITANSTALT FUER WIEDERAUFBA	1.6250	140,000	138,738	139,437
KREDITANSTALT FUER WIEDERAUFBA	2.3750	45,000	44,594	45,870
KREDITANSTALT FUER WIEDERAUFBA	0.3750	300,000	346,988	356,246
STATE OF NORTH RHINE-WEST REGS	1.5500	175,000	198,548	232,718
VOLKSWAGEN BANK GMBH REGS	1.2500	100,000	110,323	116,206
GHANA				
GHANA GOVERNMENT INTERNAT 144A	8.1250	250,000	250,929	253,804
REPUBLIC OF GHANA GOVERNMENT B	21.0000	320,000	66,550	60,114
REPUBLIC OF GHANA GOVERNMENT B	24.7500	266,000	58,185	53,261
REPUBLIC OF GHANA GOVERNMENT B	19.0000	670,000	124,426	119,739
REPUBLIC OF GHANA GOVERNMENT B	19.7500	235,000	47,232	42,839
REPUBLIC OF GHANA GOVERNMENT B	16.5000	165,000	30,164	28,206
GREECE				
HELLENIC REPUBLIC GOVERNMENT 144A	3.3750	335,000	377,456	418,339
HELLENIC REPUBLIC GOVERNMENT 144A	3.4500	270,000	308,284	337,729
HELLENIC REPUBLIC GOVERNMENT REGS	3.7500	200,000	229,400	252,838
GUATEMALA				
GUATEMALA GOVERNMENT BOND REGS	4.3750	220,000	203,765	219,725
GUERNSEY CI				

	Coupon	Units	Cost	Market Value
CREDIT SUISSE GROUP FUNDING GU	2.7500	250,000	248,386	250,391
CREDIT SUISSE GROUP FUNDING GU	3.4500	500,000	498,599	507,826
CREDIT SUISSE GROUP FUNDING GU	3.7500	750,000	721,344	783,292
CREDIT SUISSE GROUP FUNDING GU	3.8000	327,000	321,520	339,122
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500	230,000	227,296	246,965
HONDURAS GOVERNMENT INTER REGS	6.2500	200,000	201,831	214,752
HONDURAS GOVERNMENT INTER REGS	8.7500	215,000	225,106	230,052
HONG KONG				
VANKE REAL ESTATE HONG KO REGS	3.9500	200,000	200,197	201,132
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	1.2500	566,900,000	0	17,157
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.2700	-566,900,000	-31,848	0
INDIA				
HDFC BANK LTD REGS	0.1178	40,000,000	543,989	576,309
INDIAN RENEWABLE ENERGY D REGS	0.1037	10,000,000	132,815	139,018
NATIONAL HIGHWAYS AUTHORI REGS	0.1062	60,000,000	813,720	852,382
STATE BANK OF INDIA/LONDO REGS	3.2500	290,000	284,589	292,240
INDONESIA				
INDONESIA GOVERNMENT INTE REGS	3.7500	150,000	185,330	203,854
INDONESIA GOVERNMENT INTE REGS	4.3500	200,000	203,268	213,664
INDONESIA GOVERNMENT INTERNATI	2.9500	200,000	191,967	201,154
INDONESIA GOVERNMENT INTERNATI	3.5000	200,000	192,461	200,790
INDONESIA TREASURY BOND	6.1250	10,627,000,000	653,743	692,504
INDONESIA TREASURY BOND	6.6250	7,939,000,000	486,259	510,222
INDONESIA TREASURY BOND	8.2500	8,486,000,000	599,204	635,000
INDONESIA TREASURY BOND	8.3750	14,650,000,000	1,026,028	1,099,205
INDONESIA TREASURY BOND	8.7500	6,298,000,000	471,497	484,095
IRAQ				
IRAQ INTERNATIONAL BOND REGS	5.8000	250,000	224,619	245,804
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.9500	1,280,000	1,262,713	1,316,926
AERCAP IRELAND CAPITAL DAC / A	4.1250	430,000	420,550	447,183
AERCAP IRELAND CAPITAL DAC / A	4.4500	150,000	149,838	155,748
AERCAP IRELAND CAPITAL DAC / A	4.6250	150,000	150,774	153,811
BANK OF IRELAND GROUP PLC 144A	4.5000	434,000	425,396	451,619
GE CAPITAL INTERNATIONAL FUNDI	2.3420	210,000	204,572	209,003
IRELAND GOVERNMENT BOND REGS	0.0000	185,000	209,694	214,059
IRELAND GOVERNMENT BOND REGS	0.9000	80,000	91,440	98,052
IRELAND GOVERNMENT BOND REGS	1.7000	45,000	52,385	59,311
SHIRE ACQUISITIONS INVESTMENTS	1.9000	240,000	238,942	239,628
SHIRE ACQUISITIONS INVESTMENTS	2.4000	558,000	542,850	557,315
WILLIS TOWERS WATSON PLC	5.7500	110,000	113,935	115,519
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	2.0000	310,000	83,605	91,369
ISRAEL GOVERNMENT BOND - FIXED	4.2500	435,000	131,962	139,261
ITALY				
INTESA SANPAOLO SPA 144A	5.0170	200,000	182,796	200,543
INTESA SANPAOLO SPA 144A	5.7100	210,000	193,486	212,529
ITALY BUONI POLIENNALI DE 144A	1.6500	55,000	54,693	58,837
ITALY BUONI POLIENNALI DE 144A	2.4500	160,000	170,993	184,273
ITALY BUONI POLIENNALI DE 144A	3.1000	65,000	73,272	77,590
ITALY BUONI POLIENNALI DE 144A	3.5000	1,114,000	1,347,709	1,429,332
ITALY BUONI POLIENNALI DE 144A	3.8500	225,000	254,655	296,107
ITALY BUONI POLIENNALI DE 144A	5.0000	60,000	83,890	91,316
ITALY BUONI POLIENNALI DE 144A	2.1000	362,298	427,976	432,154
ITALY BUONI POLIENNALI DE REGS	2.5000	115,000	132,947	138,298
ITALY BUONI POLIENNALI DEL TES	0.9500	645,000	720,698	733,837
ITALY BUONI POLIENNALI DEL TES	2.0500	150,000	165,357	174,435
ITALY BUONI POLIENNALI DEL TES	3.7500	455,000	563,078	579,193
ITALY BUONI POLIENNALI DEL TES	0.0500	345,000	389,615	391,709
UNICREDIT SPA 144A	6.5720	700,000	706,021	744,140
WIND TRE SPA 144A	2.6250	120,000	125,185	137,550
JAPAN				
CCP_IRS_P JPY-LIBOR-BBA 6M CM	0.4063	6,210,000	1,520	1,570
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0053	6,210,000	0	-1,576
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0037	21,441,000	0	-866
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0027	6,466,000	0	-974
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-0.0057	700,000,000	0	-232,063
CCP_IRS_P JPY-LIBOR-BBA 6M CM	0.0053	-6,210,000	0	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.4063	-6,210,000	-1,459	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.3125	-21,441,000	-139	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.1875	-6,466,000	-143	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.3800	-700,000,000	-136,428	0
MITSUBISHI UFJ FINANCIAL GROUP	2.9500	200,000	198,445	201,926
MITSUBISHI UFJ FINANCIAL GROUP	2.9980	40,000	39,526	40,627
MITSUBISHI UFJ FINANCIAL GROUP	3.5350	30,000	30,092	30,675
MITSUBISHI UFJ FINANCIAL GROUP	3.5095	200,000	200,157	202,130
MITSUBISHI UFJ FINANCIAL GROUP	3.0655	230,000	229,056	230,753
MITSUBISHI UFJ TRUST & BA 144A	2.6500	200,000	198,409	200,692
MIZUHO FINANCIAL GROUP IN 144A	2.6320	260,000	256,123	260,813
MUFG BANK LTD 144A	2.7500	430,000	427,387	431,834
ORIX CORP	2.9000	30,000	29,405	30,457
SUMITOMO MITSUI BANKING CORP	2.6500	260,000	268,198	260,975
SUMITOMO MITSUI BANKING CORP	2.5140	400,000	398,457	400,293

	Coupon	Units	Cost	Market Value
SUMITOMO MITSUI FINANCIAL GROU	2.9340	100,000	99,183	100,912
SUMITOMO MITSUI FINANCIAL GROU	2.0580	150,000	146,171	149,381
SUMITOMO MITSUI FINANCIAL GROU	4.1330	120,000	121,733	122,471
TAKEDA PHARMACEUTICAL CO 144A	3.8000	280,000	281,261	285,080
TOYOTA MOTOR CORP	2.7600	75,000	75,000	75,534
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	5.7500	210,000	193,348	212,429
KAZAKHSTAN				
KAZAKHSTAN GOVERNMENT INT 144A	5.1250	200,000	210,661	226,036
KAZAKHSTAN GOVERNMENT INT REGS	6.5000	200,000	239,107	276,665
KENYA				
KENYA GOVERNMENT INTERNAT 144A	6.8750	260,000	245,258	276,494
KENYA GOVERNMENT INTERNAT REGS	6.8750	200,000	188,661	212,688
KENYA GOVERNMENT INTERNAT REGS	8.2500	200,000	204,387	208,010
KUWAIT				
KUWAIT INTERNATIONAL GOVE 144A	3.5000	470,000	467,500	500,292
LIBERIA				
ROYAL CARIBBEAN CRUISES LTD	2.6500	40,000	39,454	40,102
LUXEMBOURG				
DANA FINANCING LUXEMBOURG 144A	5.7500	290,000	271,724	297,613
EMERALD BAY SA 144A	0.0000	160,000	174,629	175,831
EUROPEAN FINANCIAL STABIL REGS	0.8750	225,000	265,673	271,277
EUROPEAN FINANCIAL STABIL REGS	1.4500	150,000	194,850	196,851
GAZPROM NEFT OAO VIA GPN REGS	4.3750	200,000	196,509	203,879
GAZPROM OAO VIA GAZ CAPIT 144A	5.1500	1,100,000	1,100,000	1,171,500
INTELSAT JACKSON HOLDINGS 144A	8.0000	235,000	240,497	244,988
MEDTRONIC GLOBAL HOLDINGS SCA	0.0000	225,000	256,291	256,489
MEDTRONIC GLOBAL HOLDINGS SCA	1.0000	165,000	187,684	188,270
MEDTRONIC GLOBAL HOLDINGS SCA	3.3500	115,000	112,768	122,205
TYCO ELECTRONICS GROUP SA	3.1250	110,000	102,153	110,233
TYCO ELECTRONICS GROUP SA	3.7000	50,000	48,695	52,078
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.4180	410,000	98,247	99,336
MALAYSIA GOVERNMENT BOND	3.8000	930,000	224,432	228,000
MALAYSIA GOVERNMENT BOND	4.1810	760,000	185,867	189,772
MALAYSIA GOVERNMENT BOND	5.7340	545,000	132,116	132,153
MALAYSIA GOVERNMENT BOND	4.2540	380,000	88,393	94,587
MALAYSIA GOVERNMENT BOND	4.1270	680,000	159,463	168,804
MALAYSIA GOVERNMENT INVESTMENT	4.4440	200,000	49,425	50,426
MALAYSIA GOVERNMENT INVESTMENT	4.7860	400,000	96,612	105,361
MEXICO				
BBVA BANCOMER SA/TEXAS 144A	6.5000	600,000	619,610	630,600
COMISION FEDERAL DE ELECTRICID	7.3500	3,200,000	141,707	145,745
MEXICAN BONOS	5.7500	13,350,000	603,683	631,774
MEXICAN BONOS	7.5000	17,015,700	816,910	883,970
MEXICAN BONOS	8.0000	8,600,000	439,791	457,184
MEXICAN BONOS	8.5000	15,720,000	800,111	870,155
MEXICAN BONOS	10.0000	5,430,900	294,221	317,433
MEXICAN UDIBONOS	4.0000	2,503,516	124,267	140,096
MEXICO CITY AIRPORT TRUST REGS	5.5000	425,000	414,100	423,406
MEXICO GOVERNMENT INTERNATIONA	3.6000	200,000	191,473	204,800
MEXICO GOVERNMENT INTERNATIONA	4.1250	220,000	215,357	230,450
MEXICO GOVERNMENT INTERNATIONA	4.3500	200,000	171,630	198,252
MEXICO GOVERNMENT INTERNATIONA	4.7500	90,000	85,227	93,938
MEXICO GOVERNMENT INTERNATIONA	6.0500	20,000	21,155	23,870
MEXICO GOVERNMENT INTERNATIONA	6.7500	60,000	68,181	76,425
PETROLEOS MEXICANOS	4.6250	120,000	113,317	117,901
PETROLEOS MEXICANOS	5.5000	20,000	19,938	20,230
PETROLEOS MEXICANOS	5.6250	90,000	68,248	72,495
PETROLEOS MEXICANOS	6.3500	30,000	24,030	25,755
PETROLEOS MEXICANOS	6.3750	165,000	154,269	159,330
PETROLEOS MEXICANOS	6.5000	40,000	37,714	39,496
PETROLEOS MEXICANOS	6.7500	40,000	33,113	35,620
PETROLEOS MEXICANOS	7.4700	11,188,100	441,615	460,113
PETROLEOS MEXICANOS 144A	0.3770	5,000,000	197,258	216,132
PETROLEOS MEXICANOS REGS	0.3770	211,900	8,903	9,159
MOROCCO				
MOROCCO GOVERNMENT INTERN REGS	4.2500	200,000	200,445	208,750
MOROCCO GOVERNMENT INTERN REGS	5.5000	200,000	204,165	227,227
NETHERLANDS				
ALCOA NEDERLAND HOLDING B 144A	6.1250	70,000	71,043	73,150
BRASKEM NETHERLANDS FINAN REGS	3.5000	335,000	319,585	336,005
COOPERATIEVE RABOBANK UA REGS	4.6250	200,000	226,764	244,090
COOPERATIEVE RABOBANK UA REGS	5.5000	380,000	441,341	450,054
COOPERATIEVE RABOBANK UA REGS	6.6250	200,000	244,405	251,932
COOPERATIEVE RABOBANK UA REGS	4.6250	240,000	326,806	353,247
COOPERATIEVE RABOBANK UA/NY	3.3750	300,000	296,337	314,961
DEUTSCHE TELEKOM INTERNAT 144A	2.8200	200,000	201,187	201,812
DEUTSCHE TELEKOM INTERNAT REGS	1.3750	75,000	88,682	90,622
ENEL FINANCE INTERNATIONA 144A	3.5000	470,000	406,680	463,345
ING GROEP NV	4.1000	200,000	199,899	211,276
ING GROEP NV 144A	4.6250	250,000	251,620	272,721
LYONDELLBASELL INDUSTRIES NV	6.0000	200,000	209,325	214,445
MDC-GMTN BV REGS	5.8750	100,000	125,235	125,334
MYLAN NV	3.1500	80,000	78,583	80,016

	Coupon	Units	Cost	Market Value
MYLAN NV	3.9500	300,000	278,444	290,097
NETHERLANDS GOVERNMENT BO 144A	0.0000	735,000	839,468	859,654
NETHERLANDS GOVERNMENT BO 144A	0.2500	80,000	90,683	94,843
NETHERLANDS GOVERNMENT BO 144A	0.5000	251,000	277,486	299,942
NXP BV / NXP FUNDING LLC 144A	3.8750	465,000	462,384	478,100
NXP BV / NXP FUNDING LLC 144A	4.3000	105,000	104,638	108,242
NXP BV / NXP FUNDING LLC 144A	4.6250	200,000	197,406	209,500
PETROBRAS GLOBAL FINANCE BV	4.3750	160,000	153,383	164,114
PETROBRAS GLOBAL FINANCE BV	5.9990	1,560,000	1,513,066	1,658,505
PETROBRAS GLOBAL FINANCE BV	6.8500	60,000	53,610	62,125
PETROBRAS GLOBAL FINANCE BV	8.7500	80,000	89,095	98,790
PETROBRAS GLOBAL FINANCE BV	5.2990	200,000	191,633	212,200
SHELL INTERNATIONAL FINANCE BV	3.8750	280,000	287,410	306,405
SYNGENTA FINANCE NV 144A	5.1820	470,000	437,681	488,943
TEVA PHARMACEUTICAL FINAN REGS	1.1250	970,000	964,463	911,325
TEVA PHARMACEUTICAL FINAN REGS	0.3750	100,000	112,152	111,602
TEVA PHARMACEUTICAL FINANCE NE	2.2000	770,000	725,250	730,538
TEVA PHARMACEUTICAL FINANCE NE	2.8000	970,000	848,424	839,050
VOLKSWAGEN FINANCIAL SERV REGS	1.8750	600,000	774,048	766,714
VONOVIA FINANCE BV 144A	5.0000	340,000	350,102	358,142
NEW ZEALAND				
CCP_IRS_P NZD-BBR-TELERATE 3M	2.9000	1,860,000	18,689	37,722
CCP_IRS_P NZD-BBR-TELERATE 3M	2.1900	235,000	122	2,427
CCP_IRS_P NZD-BBR-TELERATE 3M	2.9688	220,000	18	5,205
CCP_IRS_P NZD-BBR-TELERATE 3M	2.1875	304,000	0	3,786
CCP_IRS_P NZD-BBR-TELERATE 3M	2.4375	95,000	0	3,680
CCP_IRS_P NZD-BBR-TELERATE 3M	1.7925	1,768,500	0	8,466
CCP_IRS_R NZD-BBR-TELERATE 3M	0.0100	1,959,000	0	-35,681
CCP_IRS_P NZD-BBR-TELERATE 3M	0.0100	-4,482,500	-293	0
CCP_IRS_R NZD-BBR-TELERATE 3M	2.9000	-1,540,000	-25,638	0
CCP_IRS_R NZD-BBR-TELERATE 3M	1.8970	-206,000	0	0
CCP_IRS_R NZD-BBR-TELERATE 3M	1.6600	-213,000	-133	0
NEW ZEALAND GOVERNMENT BO REGS	2.7500	155,000	107,911	112,736
NEW ZEALAND GOVERNMENT BOND	3.0000	680,000	516,104	515,607
NIGERIA				
NIGERIA GOVERNMENT BOND	12.4000	23,810,000	54,327	57,303
NIGERIA GOVERNMENT BOND	16.3900	58,430,000	165,398	169,122
NIGERIA GOVERNMENT BOND	16.2884	34,600,000	98,479	104,242
NIGERIA GOVERNMENT INTERN REGS	6.3750	200,000	192,509	211,500
NIGERIA GOVERNMENT INTERN REGS	7.6250	400,000	380,079	398,552
NORWAY				
CCP_IRS_P NOK-NIBOR-BBG 6M CM	2.0313	2,561,019	0	-2,315
CCP_IRS_P NOK-NIBOR-BBG 6M CM	1.8125	1,221,000	0	859
CCP_IRS_P NOK-NIBOR-BBG 6M CM	1.9063	1,827,000	0	1,071
CCP_IRS_R NOK-NIBOR-BBG 6M CM	0.0100	1,822,000	0	-1,068
CCP_IRS_P NOK-NIBOR-BBG 6M CM	0.0100	-5,609,019	-449	0
CCP_IRS_R NOK-NIBOR-BBG 6M CM	1.9063	-1,822,000	-7	0
NORWAY GOVERNMENT BOND 144A	1.7500	350,000	40,842	42,147
NORWAY GOVERNMENT BOND 144A	2.0000	775,000	91,607	93,496
OMAN				
OMAN GOVERNMENT INTERNATI REGS	5.3750	200,000	184,467	187,764
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	6.8750	200,000	196,715	202,040
PAKISTAN GOVERNMENT INTER REGS	8.2500	480,000	499,736	524,549
PANAMA				
ENA NORTE TRUST REGS	4.9500	98,234	98,423	101,181
PANAMA GOVERNMENT INTERNATIONA	4.5000	200,000	191,573	224,252
PANAMA NOTAS DEL TESORO 144A	3.7500	190,000	189,717	196,367
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	5.0000	300,000	302,846	327,753
PARAGUAY GOVERNMENT INTER 144A	5.6000	220,000	216,197	248,327
PERU				
PERU GOVERNMENT BOND 144A	6.1500	995,000	298,699	331,763
PERUVIAN GOVERNMENT INTER 144A	1.6360	760,000	229,117	235,721
PERUVIAN GOVERNMENT INTER 144A	1.9238	650,000	206,368	221,849
PERUVIAN GOVERNMENT INTER REGS	1.9238	310,000	96,096	105,805
PERUVIAN GOVERNMENT INTERNATIO	2.7500	120,000	147,931	156,764
PERUVIAN GOVERNMENT INTERNATIO	4.1250	260,000	268,043	289,513
PERUVIAN GOVERNMENT INTERNATIO	6.5500	40,000	50,295	56,400
PERUVIAN GOVERNMENT INTERNATIO	8.7500	75,000	112,177	121,125
POLAND				
REPUBLIC OF POLAND GOVERN REGS	1.5000	100,000	118,841	124,766
REPUBLIC OF POLAND GOVERNMENT	1.5000	965,000	257,360	258,996
REPUBLIC OF POLAND GOVERNMENT	2.5000	1,510,000	398,002	411,785
REPUBLIC OF POLAND GOVERNMENT	3.2500	885,000	498,666	530,198
REPUBLIC OF POLAND GOVERNMENT	5.7500	4,000,000	1,190,474	1,205,324
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	2.2000	160,000	195,261	197,264
PORTUGAL OBRIGACOES DO TE 144A	4.1000	45,000	62,280	76,745
PORTUGAL OBRIGACOES DO TE 144A	4.1250	85,000	115,537	125,896
QATAR				
QATAR GOVERNMENT INTERNAT 144A	3.3750	700,000	699,273	723,100
QATAR GOVERNMENT INTERNAT 144A	3.8750	1,070,000	1,080,847	1,122,216
QATAR GOVERNMENT INTERNAT 144A	4.0000	300,000	309,230	323,250
QATAR GOVERNMENT INTERNAT 144A	4.5000	200,000	208,366	223,649

	Coupon	Units	Cost	Market Value
QATARI DIAR FINANCE CO 144A	5.0000	100,000	101,277	102,373
RAS LAFFAN LIQUEFIED NATU REGS	5.2980	46,704	47,047	47,497
ROMANIA				
ROMANIA GOVERNMENT BOND	3.2500	1,185,000	287,924	283,658
ROMANIAN GOVERNMENT INTER 144A	3.3750	270,000	284,760	331,696
ROMANIAN GOVERNMENT INTER 144A	3.5000	140,000	156,815	175,438
ROMANIAN GOVERNMENT INTER 144A	4.6250	275,000	307,852	378,126
ROMANIAN GOVERNMENT INTER REGS	2.8750	630,000	705,445	795,166
ROMANIAN GOVERNMENT INTER REGS	4.8750	170,000	174,556	183,736
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.8000	8,320,000	119,706	131,848
RUSSIAN FEDERAL BOND - OFZ	7.0000	93,600,000	1,301,172	1,476,246
RUSSIAN FEDERAL BOND - OFZ	7.2500	24,330,000	348,209	379,961
RUSSIAN FEDERAL BOND - OFZ	7.5000	13,560,000	193,900	216,941
RUSSIAN FEDERAL BOND - OFZ	7.6000	10,530,000	151,381	168,320
RUSSIAN FEDERAL BOND - OFZ	8.5000	35,130,000	528,834	608,313
RUSSIAN FEDERAL BOND - OFZ	7.7000	1,660,000	25,107	27,002
RUSSIAN FEDERAL BOND - OFZ	8.1500	38,805,000	548,771	647,242
RUSSIAN FOREIGN BOND - EU 144A	4.3750	200,000	189,855	207,333
RUSSIAN FOREIGN BOND - EU REGS	4.2500	200,000	190,615	206,500
RUSSIAN FOREIGN BOND - EU REGS	5.2500	400,000	373,233	441,836
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500	200,000	211,045	228,266
SINGAPORE				
BOC AVIATION LTD 144A	2.7500	280,000	270,754	279,431
SINGAPORE GOVERNMENT BOND	2.7500	75,000	58,440	57,763
SINGAPORE GOVERNMENT BOND	3.5000	70,000	57,023	57,534
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	50,000	66,690	68,071
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250	20,000	28,127	32,964
SOUTH AFRICA				
GROWTHPOINT PROPERTIES IN REGS	5.8720	200,000	203,829	210,400
REPUBLIC OF SOUTH AFRICA GOVER	4.6650	100,000	97,804	104,625
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	26,460,000	1,288,067	1,340,334
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	20,080,000	1,230,957	1,284,009
REPUBLIC OF SOUTH AFRICA GOVER	10.5000	6,530,000	492,081	523,326
SOUTH KOREA				
KOREA TREASURY BOND	1.5000	64,020,000	55,393	55,028
KOREA TREASURY BOND	1.7500	377,710,000	338,223	327,760
KOREA TREASURY BOND	2.0000	134,030,000	120,271	116,443
KOREA TREASURY BOND	2.1250	81,180,000	75,633	77,652
KOREA TREASURY BOND	2.3750	303,890,000	275,984	272,723
KOREA TREASURY BOND	2.7500	137,400,000	141,801	146,096
KOREA TREASURY BOND	3.0000	139,560,000	131,435	129,415
KOREA TREASURY BOND	3.7500	286,360,000	312,961	315,135
KOREA TREASURY BOND	4.2500	227,090,000	212,712	206,913
SPAIN				
BANCO DE SABADELL SA REGS	0.8750	200,000	224,317	229,735
BANCO SANTANDER SA	3.1250	200,000	190,303	202,875
BANCO SANTANDER SA	3.8480	200,000	194,949	207,620
CAIXABANK SA REGS	1.1250	200,000	229,856	235,365
SPAIN GOVERNMENT BOND	0.3500	366,000	417,189	426,913
SPAIN GOVERNMENT BOND	0.0500	280,000	320,817	322,212
SPAIN GOVERNMENT BOND 144A	0.2500	286,000	323,304	332,450
SPAIN GOVERNMENT BOND 144A	1.4500	246,000	279,067	308,562
SPAIN GOVERNMENT BOND 144A	1.5000	465,000	544,682	583,343
SPAIN GOVERNMENT BOND 144A	2.7000	60,000	69,800	89,831
SPAIN GOVERNMENT BOND 144A	3.4500	25,000	32,579	44,387
SPAIN GOVERNMENT BOND 144A	4.8000	135,000	184,431	189,223
SPAIN GOVERNMENT BOND 144A	4.9000	180,000	295,035	353,523
SPAIN GOVERNMENT BOND 144A	0.6000	358,000	404,102	413,737
TELEFONICA EMISIONES SA	4.1030	550,000	532,387	584,275
TELEFONICA EMISIONES SA REGS	1.7150	200,000	222,249	246,123
TELEFONICA EMISIONES SA REGS	2.9320	100,000	136,030	135,538
SRI LANKA				
SRI LANKA GOVERNMENT INTE 144A	6.2000	210,000	185,936	198,978
SRI LANKA GOVERNMENT INTE REGS	6.1250	320,000	289,259	311,938
SRI LANKA GOVERNMENT INTE REGS	6.8250	200,000	185,321	199,296
SUPRANATIONAL GEOGRAPHIC FOCUS				
ASIAN DEVELOPMENT BANK	2.7500	30,000	29,664	31,544
ASIAN DEVELOPMENT BANK	0.0902	7,900,000	109,365	110,396
EUROPEAN INVESTMENT BANK	2.3750	45,000	43,308	46,321
EUROPEAN INVESTMENT BANK	0.1250	380,000	431,452	445,224
EUROPEAN INVESTMENT BANK REGS	1.1250	150,000	186,808	188,850
SWEDEN				
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.5000	1,279,000	0	2,573
CCP_IRS_P SEK-STIBOR-SIDE 3M	1.0000	568,000	0	2,557
CCP_IRS_P SEK-STIBOR-SIDE 3M	1.7200	1,179,000	0	4,727
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.7188	1,843,000	0	2,713
CCP_IRS_P SEK-STIBOR-SIDE 3M	-0.0300	-3,022,000	-112	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	-0.0220	-1,847,000	-23	0
SWEDEN GOVERNMENT BOND	3.5000	1,510,000	188,763	182,472
SWEDEN GOVERNMENT BOND REGS	1.0000	750,000	88,870	88,240
SWITZERLAND				

	Coupon	Units	Cost	Market Value
CREDIT SUISSE AG 144A	6.5000	460,000	477,686	506,000
CREDIT SUISSE AG REGS	6.5000	200,000	207,690	220,000
CREDIT SUISSE AG/NEW YORK NY	3.0000	250,000	247,376	253,962
CREDIT SUISSE AG/NEW YORK NY	3.6250	340,000	334,124	358,143
CREDIT SUISSE GROUP AG 144A	2.9970	943,000	902,871	951,027
CREDIT SUISSE GROUP AG 144A	4.2070	340,000	339,199	356,766
SWISS CONFEDERATION GOVER REGS	1.5000	90,000	115,062	124,769
SWISS CONFEDERATION GOVER REGS	2.0000	280,000	306,466	311,504
SWISS CONFEDERATION GOVER REGS	3.2500	50,000	65,272	67,787
UBS AG REGS	5.1250	470,000	467,975	497,911
UBS AG/LONDON 144A	3.0003	1,295,000	1,289,732	1,299,082
UBS AG/STAMFORD CT	2.3750	360,000	359,714	359,950
UBS AG/STAMFORD CT	7.6250	1,140,000	1,224,763	1,278,749
UBS GROUP FUNDING SWITZER 144A	2.9500	200,000	198,489	201,330
UBS GROUP FUNDING SWITZER 144A	3.6338	370,000	363,440	370,719
UBS GROUP FUNDING SWITZER 144A	3.7435	300,000	297,326	303,020
THAILAND				
BANK OF THAILAND BOND	1.3400	6,860,000	210,032	223,017
THAILAND GOVERNMENT BOND	2.1250	23,650,000	714,781	777,453
THAILAND GOVERNMENT BOND	3.3000	13,700,000	449,060	501,882
THAILAND GOVERNMENT BOND	3.4000	10,090,000	324,824	374,250
THAILAND GOVERNMENT BOND	3.6500	12,595,000	410,841	447,290
THAILAND GOVERNMENT BOND	3.8500	1,640,000	54,761	59,434
THAILAND GOVERNMENT BOND	4.6750	1,967,000	74,672	84,178
THAILAND GOVERNMENT BOND	4.8750	3,185,000	116,747	129,329
THAILAND GOVERNMENT BOND	3.7750	6,570,000	221,430	247,853
TUNISIA				
BANQUE CENTRALE DE TUNISI 144A	6.7500	260,000	285,048	303,275
BANQUE CENTRALE DE TUNISI REGS	5.6250	100,000	114,634	112,964
TURKEY				
EXPORT CREDIT BANK OF TUR 144A	5.3750	200,000	194,535	197,078
TURKEY GOVERNMENT BOND	7.1000	540,000	73,706	68,900
TURKEY GOVERNMENT BOND	9.0000	640,000	89,156	82,047
TURKEY GOVERNMENT BOND	10.5000	200,000	35,812	32,987
TURKEY GOVERNMENT BOND	11.0000	1,350,000	217,865	202,010
TURKEY GOVERNMENT BOND	9.2000	1,690,000	269,284	248,358
TURKEY GOVERNMENT BOND	12.4000	110,000	17,356	15,785
TURKEY GOVERNMENT BOND	10.7000	5,000	842	769
TURKEY GOVERNMENT BOND	12.2000	630,000	102,184	95,306
TURKEY GOVERNMENT BOND	10.6000	775,000	96,384	103,709
TURKEY GOVERNMENT BOND	2.0000	2,660,099	450,311	414,376
TURKEY GOVERNMENT INTERNATIONA	4.2500	340,000	295,424	296,718
TURKEY GOVERNMENT INTERNATIONA	5.7500	600,000	508,501	530,092
TURKEY GOVERNMENT INTERNATIONA	6.8750	180,000	168,707	172,340
TURKEY GOVERNMENT INTERNATIONA	7.0000	90,000	91,145	92,030
UKRAINE				
UKRAINE GOVERNMENT INTERN 144A	6.7500	111,000	125,125	133,887
UKRAINE GOVERNMENT INTERN REGS	0.0000	50,000	29,780	35,750
UKRAINE GOVERNMENT INTERN REGS	7.7500	235,000	236,363	245,274
UKRAINE GOVERNMENT INTERN REGS	8.9940	200,000	195,318	217,748
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE REGS	3.1250	200,000	191,452	207,466
DP WORLD PLC 144A	2.3750	640,000	723,617	762,504
DP WORLD PLC 144A	6.8500	100,000	111,116	125,500
UNITED KINGDOM				
AON PLC	2.8000	150,000	148,730	151,047
ASTRAZENECA PLC	4.3750	50,000	47,482	56,274
BARCLAYS BANK PLC	2.6500	200,000	196,828	200,559
BARCLAYS BANK PLC	7.6250	820,000	856,586	895,342
BARCLAYS BANK PLC 144A	10.1790	652,000	717,192	737,968
BARCLAYS PLC	4.6100	280,000	277,948	289,710
BARCLAYS PLC	4.9720	200,000	193,110	213,316
BARCLAYS PLC	3.9628	280,000	276,852	280,591
BARCLAYS PLC	3.9045	336,000	321,650	331,049
BARCLAYS PLC	3.9480	220,000	212,821	218,832
BARCLAYS PLC REGS	0.6250	200,000	223,240	225,848
BP CAPITAL MARKETS PLC	3.0620	55,000	54,576	56,268
CCP_IRS_P GBP-LIBOR-BBA 6M CM	1.3500	5,071,000	22,135	58,480
CCP_IRS_P GBP-LIBOR-BBA 6M CM	1.2813	102,000	1,297	2,357
CCP_IRS_R GBP-LIBOR-BBA 6M CM	0.0100	3,747,000	28,324	-262,406
CCP_IRS_P GBP-LIBOR-BBA 6M CM	0.0100	-5,173,000	-742	0
CCP_IRS_R GBP-LIBOR-BBA 6M CM	1.5000	-3,700,000	-14,799	0
CCP_IRS_R GBP-LIBOR-BBA 6M CM	1.4375	-47,000	-69	0
HSBC BANK PLC 144A	4.1250	100,000	100,824	101,993
HSBC HOLDINGS PLC	2.6500	280,000	272,963	281,087
HSBC HOLDINGS PLC	3.4000	200,000	199,601	203,076
HSBC HOLDINGS PLC	3.6000	760,000	756,138	790,681
HSBC HOLDINGS PLC	6.5000	100,000	113,135	130,466
HSBC HOLDINGS PLC	7.6250	150,000	187,989	208,334
HSBC HOLDINGS PLC	4.6930	270,000	274,952	277,818
HSBC HOLDINGS PLC	3.0330	384,000	372,849	388,818
HSBC HOLDINGS PLC	4.5830	230,000	228,064	251,542
HSBC HOLDINGS PLC	3.9730	200,000	200,000	208,911
HSBC HOLDINGS PLC	3.1196	340,000	336,088	340,269
HSBC HOLDINGS PLC REGS	2.2560	100,000	127,207	127,139

	Coupon	Units	Cost	Market Value
LLOYDS BANK PLC	3.3000	300,000	299,285	304,693
LLOYDS BANK PLC 144A	5.8000	230,000	232,827	234,105
LLOYDS BANK PLC REGS	7.5000	200,000	160,080	158,213
LLOYDS BANKING GROUP PLC	4.0500	760,000	752,586	793,325
LLOYDS BANKING GROUP PLC	4.5500	200,000	192,493	215,455
NATIONWIDE BUILDING SOCIE 144A	3.7660	1,720,000	1,671,596	1,755,653
NATIONWIDE BUILDING SOCIE 144A	3.6220	200,000	200,000	203,687
NATIONWIDE BUILDING SOCIE REGS	1.5000	155,000	177,933	180,239
RIO TINTO FINANCE USA PLC	4.1250	50,000	51,040	55,440
ROYAL BANK OF SCOTLAND GROUP P	3.8750	335,000	322,507	343,727
ROYAL BANK OF SCOTLAND GROUP P	4.8000	260,000	254,179	278,116
ROYAL BANK OF SCOTLAND GROUP P	6.1250	322,000	325,849	347,399
ROYAL BANK OF SCOTLAND GROUP P	3.8993	200,000	191,661	199,564
ROYAL BANK OF SCOTLAND GROUP P	3.4980	260,000	251,077	262,896
SANTANDER UK GROUP HOLDIN 144A	4.7500	230,000	217,118	238,475
SANTANDER UK GROUP HOLDINGS PL	2.8750	200,000	194,233	200,114
SANTANDER UK GROUP HOLDINGS PL	3.1250	160,000	157,778	160,735
SANTANDER UK GROUP HOLDINGS PL	4.7960	1,810,000	1,810,080	1,923,125
SANTANDER UK PLC	2.1250	205,000	201,493	203,987
SOCIETY OF LLOYD'S REGS	4.7500	120,000	158,750	168,579
TESCO PROPERTY FINANCE 3 REGS	5.7440	58,115	58,845	96,426
TRINITY ACQUISITION PLC	3.5000	60,000	59,522	61,056
UNITED KINGDOM GILT REGS	2.5000	220,000	348,919	386,241
UNITED KINGDOM GILT REGS	3.5000	154,000	261,454	280,440
UNITED KINGDOM GILT REGS	3.7500	65,000	123,565	133,023
UNITED KINGDOM GILT REGS	4.2500	696,000	1,268,577	1,348,005
UNITED KINGDOM GILT REGS	4.5000	120,000	230,853	245,840
UNITED KINGDOM GILT REGS	1.6250	265,000	354,564	361,014
UNITED KINGDOM GILT REGS	4.7500	125,000	215,298	224,740
UNITED KINGDOM GILT REGS	0.7500	690,000	872,955	883,012
UNITED KINGDOM GILT REGS	1.0000	372,000	490,306	481,644
UNITED KINGDOM GILT REGS	3.7500	140,000	183,711	184,605
VODAFONE GROUP PLC	3.7500	135,000	133,239	141,148
VODAFONE GROUP PLC REGS	2.2000	200,000	243,194	254,147
URUGUAY				
URUGUAY GOVERNMENT INTERN 144A	0.2484	4,685,000	122,852	115,695
URUGUAY GOVERNMENT INTERN REGS	0.2885	1,640,000	49,904	46,329
URUGUAY GOVERNMENT INTERNATION	4.3750	130,000	129,814	140,461
URUGUAY GOVERNMENT INTERNATION	5.1000	85,000	85,477	95,520
URUGUAY GOVERNMENT INTERNATION	0.1242	2,082,823	66,410	61,155
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	6.0000	243,000	79,886	63,484
VENEZUELA GOVERNMENT INTE REGS	7.0000	43,000	9,465	10,805
VENEZUELA GOVERNMENT INTE REGS	7.6500	33,000	8,017	8,663
VENEZUELA GOVERNMENT INTE REGS	7.7500	295,000	67,024	75,963
VENEZUELA GOVERNMENT INTE REGS	8.2500	140,000	27,863	37,100
VENEZUELA GOVERNMENT INTE REGS	9.0000	355,000	88,625	94,075
VENEZUELA GOVERNMENT INTE REGS	9.2500	232,000	68,522	61,190
VENEZUELA GOVERNMENT INTE REGS	11.7500	16,000	4,036	4,480
VENEZUELA GOVERNMENT INTE REGS	11.9500	27,000	7,195	7,560
VENEZUELA GOVERNMENT INTE REGS	12.7500	22,000	5,887	6,160
VENEZUELA GOVERNMENT INTERNATI	9.2500	130,000	36,553	36,725
Total of International Fixed Income Securities			165,042,098	178,862,138

Futures Contracts & Derivatives

0.18%

AUST 3YR BOND FUTURE (SFE)	0.0000	16	0	1,442
AUSTRALIAN 10YR BOND FUTURE	0.0000	-51	0	-37,306
CAN 10YR BOND FUTURE (MSE)	0.0000	30	0	10,981
CAN 5YR BOND FUTURE (MSE)	0.0000	-4	0	-810
EURO BUXL 30Y BND FUTURE (EUX)	0.0000	-3	0	-13,005
EURO-BOBL FUTURE (EUX)	0.0000	2	0	296
EURO-BTP FUTURE (EUX)	0.0000	-6	0	-32,524
EURO-BUND FUTURE (EUX)	0.0000	-5	0	-11,639
EURO-SCHATZ FUTURE (EUX)	0.0000	8	0	1,913
LONG GILT FUTURE (ICF)	0.0000	3	0	-1,655
90DAY EURO\$ FUTURE (CME)	0.0000	-34	0	-5,238
US 10YR NOTE FUTURE (CBT)	0.0000	263	0	812,334
US 10YR ULTRA FUTURE (CBT)	0.0000	-21	0	-99,781
US 2YR NOTE FUTURE (CBT)	0.0000	227	0	229,530
US 5YR NOTE FUTURE (CBT)	0.0000	65	0	39,719
US LONG BOND FUTURE (CBT)	0.0000	9	0	34,753
US ULTRA BOND (CBT)	0.0000	20	0	152,164
Total Futures Contracts & Derivatives				1,081,176

Credit Default Swaps

-0.01%

CCP CDX SP UL CDX.NA.HY.32	5.0000	5,900,000	363,909	447,987
CCP_CD_X SP UL CDX.NA.HY.32	0.0000	-5,900,000	0	0
CCP_CD_X SP UL CDX-EMS30V1-5Y	1.0000	13,800,000	0	-391,796
CCP_CD_X SP UL CDX-EMS31V1-5Y	1.0000	500,000	0	-15,710
CCP_CD_X_SP UL CDX-EMS30V1-5Y	0.0000	-13,800,000	-554,362	0

	Coupon	Units	Cost	Market Value
CCP_CDX._SP UL CDX-EMS31V1-5Y	0.0000	-500,000	-17,070	0
CDS._SP UL FEDERATIVE REPUBLIC	1.0000	300,000	0	-6,152
CDS._SP UL PETROLEOS MEXICANOS	1.0000	1,000,000	0	-98,618
CDS._SP UL UNITED MEXICAN STAT	1.0000	400,000	0	-550
CDS._SP UL FEDERATIVE REPUBLIC	0.0000	-300,000	-10,483	0
CDS._SP UL PETROLEOS MEXICANOS	0.0000	-1,000,000	-100,889	0
CDS._SP UL UNITED MEXICAN STAT	0.0000	-400,000	-7,295	0
CDX.SP UL CMBX.NA.AAA.9_1	0.5000	200,000	1,211	1,921
CDX.SP UL CMBX.NA.AAA.10_1	0.5000	500,000	0	3,727
CDX._SP UL CMBX.NA.AAA.10_1	0.0000	-500,000	-465	0
CDX.SP UL CMBX.NA.AAA.9_1	0.0000	-200,000	0	0
CMBX.SP CMBX.NA.AAA.8 SP MYC	0.0000	-200,000	0	0
	0.5000	200,000	2,006	2,220
Total Credit Default Swaps			-323,439	-56,972

Cash Equivalent Securities

-3.08%

Master Notes/Money Markets

NIGERA OMO BILL	0.0000	63,000,000	151,671	152,513
NIGERIA T BILL	0.0000	56,250,000	141,073	141,850
NIGERIA T-BILL	0.0000	112,920,000	280,880	282,956
NIGERIA TREASURY BILL	0.0000	22,000,000	54,521	54,559
BNY MELLON CASH RESERVE	0.6000	96,496	96,496	96,496
CASH COLLATERAL HELD AT	0.0000	540,000	540,000	540,000
CITIBANK CASH COLLATERAL	0.0100	84,000	84,000	84,000
FEDERAL HOME LN BK CONS DISC	0.0000	3,300,000	3,287,269	3,287,269
MERRILL LYNCH REV REPO	2.8000	6,600,000	6,600,000	6,600,000
SAL CCP COLLATERAL	0.0100	706,000	706,000	706,000
SAL ICE CCP COLLATERAL	0.0100	96,000	96,000	96,000
TBA CASH COLL BOA	0.0100	-261,000	-261,000	-261,000
U S TREASURY BILL	0.0000	3,647,000	3,635,401	3,635,401
WTU CASH SWEEP ACCOUNT	4.0107	13,336,417	13,336,417	13,336,417
EGYPT TREASURY BILLS	0.0000	8,500,000	463,540	470,170
Others (Payables, Receiveables, etc.)			-47,513,752	-47,953,779
Total of Cash Equivalent Securities			-18,301,484	-18,731,148

Preferred Securities

0.15%

CREDIT SUISSE GROUP AG 144A	7.5000	630,000	622,209	672,884
LLOYDS BANK PLC 144A	12.0000	160,000	185,308	194,400
AGFC CAPITAL TRUST I 144A	4.0534	100,000	40,027	55,000
Total of Preferred Securities			847,544	922,284

Total of FIXED INCOME FUND-I

576,666,080

607,577,133