GEP Holdings as of December 31, 2015

EQUITY INVESTMENTS

EXTERNALLY MANAGED FUNDS

(SC = Small Cap MC = Mid Cap LC = Large Cap)

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ADAGE CAPITAL				201,250,382.95
ARISTOTLE VALUE EQ				80,023,916.10
ARROWSTREET EM III S1				43,371,846.03
ARROWSTREET GBL 130 30				240,092,276.85
AXIOM INTERNATIONAL				67,414,175.44
BLUE HARBOUR ACTIVE OWN				47,132,686.93
BURGUNDY SMC VALUE				20,617,390.36
CARTICA INVESTORS LP EM				55,665,508.98
CHAUTAUQUA GL GROWTH				10,383,043.96
DALTON JAPAN 130/30				131,139,956.39
EAFE SS INTL INDEX				177,943,966.97
EAGLE CAPITAL MGMT				65,851,256.57
EGERTON INVESTMENT PTNR				144,040,738.62
ETF PORTFOLIO				53,824,730.03
GENESIS EMERGING MKT LP				85,155,803.26
GLENVIEW OFFSHORE OPP FUND LTD				66,569,637.64
GREENWOODS CHINA ALPHA				12,487,835.20
GREENWOODS GOLDEN CHINA				13,253,772.41
HEALTHCARE INVESTMENT FUND II				110,666,100.50
HIMALAYA CAPITAL INVEST L.P.				83,285,391.20
LAKEWOOD CAPITAL OFFSHORE				83,549,376.77
LAZARD EMERGING MKTS				25,799,765.17
LINGOHR + PARTNER				61,036,890.04
MACQUARIE ASIA NEW STAR				44,275,395.68
MSCI CHINA EX BANKS				20,208,659.94
MSCI EUROPE				218,341,583.99
NORTHERN CROSS INTL				57,348,478.63
ORBIMED GLOBAL HEALTHCARE FUND				78,251,634.88
PRINCE ST INST ONSHORE				30,300,957.57
RIVER ROAD DIVIDEND				41,781,977.41
SANDERS CON GL VA EQ				78,062,971.61
SANDERSON NONUS EAFE				96,869,045.15
SANDS GLOBAL GROWTH				64,368,142.72
SANDS SELECT GROWTH				79,811,546.03
SEG GREAT JONES				50,027,343.59
SEG LAFAYETTE ST FD II				65,971,851.73
SEG SMID				51,226,992.85
SILCHESTER				66,920,109.66
SOUTHERNSUN SMID				23,838,805.55
TARPON				7,715,464.24
TWEEDY BROWNE INTL				31,281,454.57

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
FULLY COLLATERALIZED US EQUITY FUTURES				294,883,607.85
TOTAL EQUITY				3,675,511,646.06
FIXED INCOME				
FIXED INCOME - SECURITIES				
ABBEY NATL TREASURY SERV			250,000.00	256,522.75
ABBVIE INC			150,000.00	149,708.85
ABBVIE INC			100,000.00	93,392.30
			200,000.00	199,340.00
			400,000.00	396,196.80
			100,000.00	97,185.70
AFFINIA GROUP INC AGRICULTURAL BK CHINA/NY			400,000.00 600,000.00	407,120.00 597,981.36
AIA GROUP LTD			300,000.00	298,336.20
AIA GROUP LTD			200,000.00	193,044.40
ALCATEL LUCENT USA INC			426,000.00	448,897.50
ALCOA INC			600,000.00	546,000.00
ALCOA INC			100,000.00	91,000.00
ALLEGION PLC			850,000.00	867,000.00
ALLIANCE DATA SYSTEMS CO			900,000.00	857,250.00
ALLIANCE DATA SYSTEMS CO			1,500,000.00	1,515,000.00
ALLIANCE DATA SYSTEMS CO			150,000.00	151,500.00
ALLIANCE DATA SYSTEMS CO			100,000.00	101,000.00
ALLIANCE DATA SYSTEMS CO			55,000.00	52,387.50
ALLSTATE CORP			100,000.00	102,800.00
ALLY FINANCIAL INC			1,000,000.00	1,023,750.00
ALLY FINANCIAL INC			500,000.00	506,250.00
ALLY FINANCIAL INC			480,000.00	503,400.00
ALLY FINANCIAL INC			200,000.00	199,500.00
ALLY FINANCIAL INC			300,000.00	299,625.00
ALLY FINANCIAL INC			100,000.00	99,500.00
ALLY FINANCIAL INC			500,000.00	497,500.00
AMC ENTERTAINMENT INC			1,000,000.00	1,015,000.00
AMC ENTERTAINMENT INC			500,000.00	502,500.00
AMERICA MOVIL SAB DE CV			500,000.00	540,150.00
AMERICAN AXLE + MFG INC			150,000.00	151,500.00
AMERICAN AXLE + MFG INC			450,000.00	471,375.00
AMERICAN AXLE + MFG INC			345,000.00	357,075.00
AMERICAN EXPRESS BK FSB			300,000.00	321,342.30
AMERICAN EXPRESS CO			500,000.00	503,750.00
AMERICAN INTL GROUP			250,000.00	269,985.00
AMERICAN INTL GROUP			250,000.00	256,727.75
AMERICAN INTL GROUP			100,000.00	92,475.80
			500,000.00	488,707.00
AMERICAN TRANSMISSION SY			100,000.00	100,210.80
AMERICAN WATER CAP CORP			300,000.00	303,639.00
AMGEN INC			300,000.00	318,723.30

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ARCELORMITTAL			100,000.00	80,500.00
ARGOS MERGER SUB INC			2,200,000.00	2,181,300.00
ASHTEAD CAPITAL INC			825,000.00	835,312.50
AT+T INC			800,000.00	732,908.80
AT+T INC			200,000.00	183,119.20
AT+T INC			300,000.00	295,447.20
ATLAS COPCO AB			500,000.00	523,334.50
AUTODESK INC			125,000.00	124,582.88
AUTOMATIC DATA PROCESSNG			300,000.00	305,826.60
AUTONATION INC			350,000.00	379,004.15
AUTONATION INC			100,000.00	101,438.50
AVALONBAY COMMUNITIES			250,000.00	247,852.00
AVI FUNDING CO LTD			2,000,000.00	2,007,200.00
AVIS BUDGET CAR/FINANCE			350,000.00	345,625.00
AVIS BUDGET CAR/FINANCE			1,100,000.00	1,102,750.00
AXALTA COATING SYS/DUTCH			375,000.00	395,390.63
AXIALL CORP			900,000.00	810,000.00
BAE SYSTEMS HOLDINGS INC			250,000.00	243,297.00
BAIDU INC			200,000.00	197,783.40
BALL CORP			1,500,000.00	1,430,625.00
BALL CORP			100,000.00	95,375.00
BANCO DE CREDITO DEL PER			500,000.00	499,375.00
BANCO DEL ESTADO CHILE			800,000.00	823,000.00
BANCO NAL COSTA RICA			200,000.00	198,500.00
BANCO RESERVAS REP DOMIN			1,000,000.00	983,095.00
BANCO SANTANDER SA			150,000.00	149,437.50
BANK OF AMERICA CORP			16,000.00	16,040.00
BANK OF AMERICA CORP			1,095,000.00	•
BANK OF AMERICA CORP BANK OF AMERICA CORP			100,000.00	1,153,856.25
BANK OF AMERICA CORP BANK OF AMERICA CORP				103,545.40
			200,000.00	194,753.80
BANK OF AMERICA CORP			1,500,000.00	1,491,520.50
BANK OF AMERICA CORP			200,000.00	203,025.60
BANK OF AMERICA NA			250,000.00	296,802.50
BANK OF CEYLON			500,000.00	500,743.50
BAYER US FINANCE LLC			100,000.00	100,711.70
BBVA BANCOMER SA TEXAS			1,000,000.00	1,082,500.00
BEACON ROOFING SUPPLY IN			500,000.00	509,375.00
BEAR STEARNS ALT A TRUST			0.03	0.02
BEAZER HOMES USA			600,000.00	552,000.00
BEAZER HOMES USA			150,000.00	132,000.00
BEAZER HOMES USA			116,000.00	106,430.00
BECTON DICKINSON			500,000.00	506,942.50
BECTON DICKINSON AND CO			300,000.00	302,673.30
BECTON DICKINSON AND CO			250,000.00	253,242.75
BERRY PLASTICS CORP			1,500,000.00	1,458,750.00
BEV PACK HLDS LU/ISSUER			1,000,000.00	988,750.00
BEV PACK HLDS LU/ISSUER			250,000.00	247,187.50
BIOGEN INC			100,000.00	100,453.80
BIOGEN INC			100,000.00	100,037.80
BLACKROCK STRATEGIC			4,485,364.17	43,822,007.90
BOMBARDIER INC			950,000.00	665,000.00
BORGWARNER INC			100,000.00	94,405.10
			200,000,00	210 777 00

CAN ECONOMICA FEDERAL 550,000,00 322,50,00 CALATLANTIC GROUP INC 560,000,00 533,750,00 CALATLANTIC GROUP INC 500,000,00 88,250,00 CALPILE CORP 100,000,00 88,250,00 CANDIAN NARL RAILWAY 500,000,00 97,252,80 CANDIAN NARL RAILWAY 100,000,00 97,252,80 CAPTAL ONE BANK USA NA 250,000,00 223,252,80 CAPTAL ONE BANK USA NA 250,000,00 223,252,80 CAPTAL ONE BANK USA NA 250,000,00 223,252,80 CAPTAL ONE FINANCIAL CO 300,000,00 223,252,80 CAPTAL ONE FINANCIAL CO 300,000,00 224,50,50 CAPTAL ONE FINANCIAL CO 300,000,00 246,50,20 CARDIAN, HEALTH INC 250,000,00 24,50,00 CARDIAN, HEALTH INC 250,000,00 25,50,00 COS CORP 100,000,00 19,50,10 COS CORP 100,000,00 19,50,10 COS CORP 100,000,00 19,50,10 COS CORP 100,000,00 10,000,00 COS CORP 100,000,00	Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CAATIANTIC GROUP INC 500,000.00 \$33,750.00 CALPINE CORP 100,000.00 \$82,350.00 CANDAIN NAT RAILWAY 100,000.00 \$55,557.00 CANDAIN ANT RAILWAY 100,000.00 \$55,557.00 CANDAIN ANT RAILWAY 100,000.00 \$55,557.00 CANDAIN ANT RAILWAY 100,000.00 \$23,252.33 CAPTAL ONE BANK USA NA 225,000.00 224,845.75 CAPTAL ONE BANK USA NA 220,000.00 224,845.75 CAPTAL ONE BANK USA NA 220,000.00 228,903.80 CAPTAL ONE FINANCIAL CO 300,000.00 228,903.80 CANDINAL HEALTH INC 200,000.00 228,903.80 CANDINAL HEALTH INC 200,000.00 228,903.80 CARDINAL HEALTH INC 200,000.00 228,903.80 CO HUDSS LLC/AP CORP 19,000.00 288,903.80 CO HUDSS LLC/AP CORP 19,000.00 288,903.80 CO HUDSS LLC/AP CORP 19,000.00 135,900.00 CO HUDSS LLC/AP CORP 19,000.00 137,900.00 CO HUDSS LLC/AP CORP 10,000.000 137,900.00 <td< td=""><td>CAIXA ECONOMICA FEDERAL</td><td></td><td></td><td>350,000.00</td><td>320,250.00</td></td<>	CAIXA ECONOMICA FEDERAL			350,000.00	320,250.00
CAATIANTIC GROUP INC 500,000.00 \$33,750.00 CALPINE CORP 100,000.00 \$82,350.00 CANDAIN NAT RAILWAY 100,000.00 \$55,557.00 CANDAIN ANT RAILWAY 100,000.00 \$55,557.00 CANDAIN ANT RAILWAY 100,000.00 \$55,557.00 CANDAIN ANT RAILWAY 100,000.00 \$23,252.33 CAPTAL ONE BANK USA NA 225,000.00 224,845.75 CAPTAL ONE BANK USA NA 220,000.00 224,845.75 CAPTAL ONE BANK USA NA 220,000.00 228,903.80 CAPTAL ONE FINANCIAL CO 300,000.00 228,903.80 CANDINAL HEALTH INC 200,000.00 228,903.80 CANDINAL HEALTH INC 200,000.00 228,903.80 CARDINAL HEALTH INC 200,000.00 228,903.80 CO HUDSS LLC/AP CORP 19,000.00 288,903.80 CO HUDSS LLC/AP CORP 19,000.00 288,903.80 CO HUDSS LLC/AP CORP 19,000.00 135,900.00 CO HUDSS LLC/AP CORP 19,000.00 137,900.00 CO HUDSS LLC/AP CORP 10,000.000 137,900.00 <td< td=""><td>CALATLANTIC GROUP INC</td><td></td><td></td><td>500,000.00</td><td>522,500.00</td></td<>	CALATLANTIC GROUP INC			500,000.00	522,500.00
CAPINE CORP 800,000.00 706,000.00 CANPINE CORP 100,000.00 555,537.00 CANADAN NATL ARLWAY 500,000.00 555,537.00 CANDAIN PARTE RER CO 100,000.00 122,322.13 CAPITAL ONE BANK USA NA 250,000.00 224,325.30 CAPITAL ONE BANK USA NA 300,000.00 289,303.00 CAPITAL ONE INANCIAL CO 300,000.00 289,205.30 CARDINAL HEALTH INC 220,000.00 242,432.55 CARDINAL HEALTH INC 200,000.00 243,437.55 CO SMURIT STONE 300,000.00 289,713.30 CO HUDSS LL/C/CAP CORP 10,000.00 195,512.50 CO HUDSS LL/C/CAP CORP 10,000.00 153,750.00 CCO HUDSS LL/C/CAP CORP 10,000.00 153,750.00 CCO SAFARI II LLC 175,000.00 154,750.00 CCO SAFARI II LL	CALATLANTIC GROUP INC				
CAPINE CORP 100,000.00 58,230.00 CANADUAN NAT, RAIWAY 500,000.00 555,337.00 CANADUAN NAT, RAIWAY 120,000.00 97,326.80 CAPTIAL ONE BANK USA NA 122,322.33 122,322.33 CAPTIAL ONE BANK USA NA 122,000.00 122,432.73 CAPTIAL ONE HANK CAL CO 300,000.00 285,930.80 CAPTIAL ONE FINANCIAL CO 300,000.00 286,942.55 CARDINAL HEALTH INC 250,000.00 224,542.55 CARDINAL HEALTH INC 250,000.00 287,933.30 CARDINAL HEALTH INC 250,000.00 287,332.55 CCARDINAL HEALTH INC 200,000.00 293,512.30 CES CORP 130,000.00 155,812.50 CCO HLOSS LLC/CAP CORP 1,000,000 135,812.50 CCO HLOSS LLC/CAP CORP 1,000,000 1,51,812.50 CCO HLOSS LLC/CAP CORP 1,000,000 1,51,812.50 CCO HLOSS LLC/CAP CORP 1,000,000 1,062,250.00 CCO HLOSS LLC/CAP CORP 1,000,000 1,062,250.00 CCO SAFARI II LC 300,000.00 1,062,250.00	CALPINE CORP				706,000.00
CANADIAN NATL, RAILWAY 500,000.00 556,537.00 CANPTAL, ONE BANK USA NA 125,000.00 723,365.80 CAPITAL, ONE BANK USA NA 250,000.00 247,485.75 CAPITAL, ONE FINANCIAL CO 300,000.00 289,903.00 CAPITAL, ONE FINANCIAL CO 300,000.00 286,903.00 CAPITAL, ONE FINANCIAL CO 300,000.00 246,422.55 CARDINAL HEALTH INC 220,000.00 241,430.07.55 CARDINAL HEALTH INC 300,000.00 289,713.30 CB SMURITT STONE 30,000.00 289,713.30 CB SMURITT STONE 30,000.00 191,000.00 CCO HLIDGS LLC/CAP CORP 150,000.00 151,812.50 CCO HLIDGS LLC/CAP CORP 300,000.00 731,750.00 CCO HLIDGS LLC/CAP CORP 300,000.00 151,750.00 CCO HLIDGS LLC/CAP CORP 300,000.00 315,750.00 CCO SAFARI II LIC 750,000.00 737,780.00 175,286.33 CCO SAFARI II LIC 200,000.00 315,750.00 136,000.00 CE MEX FINANCE LLC 300,000.00 315,750.00 333,000.00 <t< td=""><td>CALPINE CORP</td><td></td><td></td><td></td><td>88.250.00</td></t<>	CALPINE CORP				88.250.00
CANADIAN PACIFIC BR CO 100,000.00 97,326.80 CAPITAL OBE BANK USA NA 25,000.00 227,845.75 CAPITAL OBE BANK USA NA 250,000.00 237,845.75 CAPITAL OBE FINANCIAL CO 300,000.00 289,990.80 CAPITAL OBE FINANCIAL CO 300,000.00 265,962.53 CARDINAL HEALTH INC 250,000.00 226,363.00 CARDINAL HEALTH INC 250,000.00 226,363.00 CARDINAL HEALTH INC 300,000.00 287,33.30 CS CORP 150,000.00 287,33.30 CS CORP 150,000.00 195,51.20 CCO HLOGS LL/CAP CORP 150,000.00 155,812.50 CCO HLOGS LL/CAP CORP 500,000.00 157,812.50 CCO HLOGS LL/CAP CORP 500,000.00 157,586.33 CCO SAFARI II LC 75,000.00 744,000.00 CCO SAFARI II LC 300,000.00 315,750.00 CEMEX FINANCE LLC 100,000.00 325,956.30 CCO SAFARI II LC 200,000.00 136,250.00 CEMEX SAB DE CV 200,000.00 325,956.30 CEMEX FINANCE LLC					,
CAPTIAL ONE BANK USA NA 125,000.00 122,322.13 CAPTIAL ONE FINANCIAL CO 300,000.00 289,990.80 CAPTIAL ONE FINANCIAL CO 300,000.00 286,205.30 CARDINAL HEALTH INC 250,000.00 246,542.57 CARDINAL HEALTH INC 250,000.00 246,542.57 CARDINAL HEALTH INC 250,000.00 241,300.75 CARDINAL HEALTH INC 300,000.00 259,713.30 CG SMURFIT STONE 13,000.00 9.50 CG COP 10,00,000.00 155,812.50 CCC HLOGS LLC/CAP CORP 10,00,000.00 153,870.00 CCO HLOGS LLC/CAP CORP 10,00,000.00 513,750.00 CCO SAFARI II LC 175,000.00 744,000.00 CCO SAFARI II LC 300,000.00 315,750.00 CEMEX SAB DE CV					
CAPTAL ONE BANK USA NA 250,000,00 247,847,75 CAPTAL ONE FINANCIAL CO 300,000,00 289,990,80 CAPTAL ONE FINANCIAL CO 300,000,00 246,942,25 CARDINAL HEALTH INC 250,000,00 241,300,75 CARDINAL HEALTH INC 300,000,00 241,300,75 CARDINAL HEALTH INC 300,000,00 293,713,30 CB SUMPRIT STONE 19,000,00 93,913 CB SCORP 200,000,00 194,501,20 CCO HLOSS LL/CAP CORP 150,000,00 153,750,00 CCO HLOSS LL/CAP CORP 500,000,00 133,750,00 CCO SARANI II LLC 750,000,00 744,000,00 CCO SARANI II LLC 300,000,00 315,750,00 CCO SARANI II LLC 300,000,00 315,750,00 CEMEX FINANCE LLC 300,000,00 315,750,00 CEMEX SAN DE CV					
CAPTAL ONE FINANCIAL CO 300,000,00 289,908.00 CAPTAL ONE FINANCIAL CO 250,000,00 246,942.53.00 CARDINAL HEALTH INC 250,000,00 202,610.60 CARDINAL HEALTH INC 250,000,00 241,300.75 CARDINAL HEALTH INC 250,000,00 289,713.30 CB SMURFIT STONE 19,000,00 9.50 CCD HLOGS LL(CAP CORP 200,000,00 155,812.50 CCO HLOGS LL(CAP CORP 1,000,000,00 1010,000,00 CCO HLOGS LL(CAP CORP 10,000,000 1010,000,00 CCO SAFARI II LLC 750,000,00 744,000,00 CCO SAFARI II LLC 175,000,00 299,708.10 CCO SAFARI II LLC 300,000,00 299,708.10 CCO SAFARI II LLC 300,000,00 135,750.00 CCO SAFARI II LLC 300,000,00 136,750.00 CCO SAFARI II LLC 175,000,00 137,500.00 CCO SAFARI II LLC 300,000,00 136,750.00 CCO SAFARI II LLC 300,000,00 136,750.00 CEMEX FINANCE LLC 300,000,00 137,500.00 CEMEX SAB DE C					
CAPTIAL ONE FINANCIAL CO 300,000.00 286;205.30 CARDINAL HEALTH INC 250,000.00 246;342.25 CARDINAL HEALTH INC 300,000.00 220;210.60 CARDINAL HEALTH INC 300,000.00 220;210.60 CARDINAL HEALTH INC 300,000.00 228;713.30 CB SUMURIT STONE 19,000.00 299;713.30 CB SUMURIT STONE 19,000.00 194;501.20 CCO HLIDGS LLC/CAP CORP 200,000.00 115,812.50 CCO HLIDGS LLC/CAP CORP 50,000.00 131,570.00 CCO SAFARI II LLC 755,000.00 744,000.00 CCO SAFARI II LLC 175,000.00 135,570.00 CCO SAFARI II LLC 300,000.00 315,570.00 CEMEX FINANCE LLC 1,000,000.00 314,570.00 CEMEX FINANCE LLC 200,000.00 136,2550.00 CEMEX FINANCE LLC 200,000.00 136,2550.00 CEMEX FINANCE LLC 200,000.00 136,2550.00 CEMEX FINANCE LLC 300,000.00 325,255.30 CEMEX FINANCE LLC 200,000.00 137,200.00 CEMIDUSTINK INC<				,	
CARDINAL HEALTH INC 250,000.00 2246,942.25 CARDINAL HEALTH INC 250,000.00 224,130.75 CARDINAL HEALTH INC 250,000.00 281,30.75 CARDINAL HEALTH INC 300,000.00 289,713.30 CARDINAL HEALTH INC 300,000.00 95,90 CG SMURRIT STONE 19,000.00 95,00 CCO HLDGS LLC/CAP CORP 1,000,000.00 155,812.50 CCO HLDGS LLC/CAP CORP 1,000,000.00 131,750.00 CCO SAFARI II LLC 750,000.00 744,000.00 CCO SAFARI II LLC 300,000.00 131,750.00 CCO SAFARI II LLC 300,000.00 315,750.00 CCO SAFARI II LLC 300,000.00 334,500.00 CCO SAFARI II LLC 300,000.00 334,500.00 CEMEX FINANCE LLC 300,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 135,750.00 CEMEX SAB DE CV 200,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 136,700.00 CEMEX SAB DE CV 200,000.00 136,700.00 CHASPAREKE ENRERY CORP <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
CARDINAL HEALTH INC 200,000.00 202,610.60 CARDINAL HEALTH INC 300,000.00 241,300.75 CATERPILLAR INC 300,000.00 249,713.30 CB SCMP 200,000.00 194,501.20 CBC CARP 200,000.00 194,501.20 CCO HLDGS LLC/CAP CORP 150,000.00 1,010,000.00 CCO HLDGS LLC/CAP CORP 500,000.00 753,750.00 CCO CHLDGS LLC/CAP CORP 500,000.00 744,000.00 CCO SAFARI II LLC 300,000.00 215,750.00 CCO SAFARI II LLC 300,000.00 315,750.00 CCO SAFARI II LLC 300,000.00 315,750.00 CEMEX FINANCE LLC 1,000,000.00 316,250.00 CEMEX FINANCE LLC 1,000,000.00 316,250.00 CEMEX SAB DE CV 200,000.00 137,50.00 CEMEX SAB DE CV 200,000.00 167,000.00 CEMEX SAB DE CV 200,000.00 137,50.00 CEMEX SAB DE CV 200,000.00 325,056.30 CHINACITISI INC 300,000.00 325,056.30 CHINACITISI INC 300,000.00					
CARDINAL HEALTHINC 250,000,00 241,300,75 CATERPILLAR INC 300,000,00 289,713.30 CAS SMURIT STONE 19,000,00 194,501.20 CCO HLOGS LLC/CAP CORP 200,000,00 155,812.50 CCO HLOGS LLC/CAP CORP 1,000,000,00 1,010,000.00 CCO HLOGS LLC/CAP CORP 500,000,00 744,000.00 CCO SAFARII ILC 750,000,00 744,000.00 CCO SAFARII ILC 300,000,00 299,703.10 CCO SAFARII ILC 300,000,00 299,703.10 CEMEX FINANCE LLC 300,000,00 315,750.00 CEMEX FINANCE LLC 300,000,00 315,750.00 CEMEX SAB DE CV 200,000,00 193,000.00 CEMEX SAB DE CV 200,000,00 193,000.00 CEMEX SAB DE CV 200,000,00 193,200.00 CEMEX SAB DE CV 200,000,00 127,23,930.00 CEMEX SAB DE CV 200,000,00 127,23,930.00 CEMEX SAB DE CV 200,000,00 127,23,930.00 CEMEX SAB DE CV 300,000,00 225,056.30 CHINALTINK INC 250,00					
CATERPILLAR INC 300,000,00 289,713.30 CB SUMURRIT STONE 19,000,00 9,50 CS CORP 200,000,00 194,510.20 CCO HLDGS LLC/CAP CORP 150,000,00 155,812.50 CCO HLDGS LLC/CAP CORP 500,000,00 153,750.00 CCO SAFARI II LLC 750,000,00 774,200.00 CCO SAFARI II LLC 300,000,00 259,708.10 CCO SAFARI II LLC 300,000,00 155,258.33 CCO SAFARI II LLC 300,000,00 156,250.00 CEMEX FINANCE LLC 300,000,00 156,250.00 CEMEX SAB DE CV 400,000,00 167,000,00 CEMEX SAB DE CV 200,000,00 334,500.00 CEMEX SAB DE CV 200,000,00 335,750.00 CEMEX SAB DE CV 200,000,00 334,500.00 CENTURYLINK INC 250,000,00 223,930.00 CHINA CINDAR FINANCE 2015 850,000,00 323,550.30 CHINA CINDAR FINANCE 2015 103,200,00 103,200.00 CHINA CINDAR CORP 100,000,00 104,735.00 CHINA CINDAR CORP 100,000,00<					
CB SMURFIT STONE 19,000.00 9,50 CBS CORP 200,000.00 194,501.20 CCO HLDGS LLC/CAP CORP 150,000.00 155,912.50 CCO HLDGS LLC/CAP CORP 500,000.00 1010,000.00 CCO HLDGS LLC/CAP CORP 500,000.00 513,750.00 CCO SAFARI II LLC 175,000.00 744,000.00 CCO SAFARI II LLC 300,000.00 315,750.00 CCO SAFARI II LLC 300,000.00 315,750.00 CCO SAFARI II LLC 300,000.00 315,750.00 CEMEX FINANCE LLC 300,000.00 1,62,250.00 CEMEX SAB DE CV 200,000.00 193,000.00 CEMEX SAB DE CV 200,000.00 193,000.00 CENTURYLINK INC 250,000.00 223,125.00 CENTURYLINK INC 250,000.00 325,056.30 CHISAC GURP 300,000.00 325,056.30 CHISAC GURP 1,000,000.00 1,025,940.00 CHISAC GURP 1,000,000.00 1,025,940.00 CHISAC GURP 1,000,000.00 1,025,940.00 CHISAC GURP 1,000,000.00 1,02					
CBS CORP 200,000.00 194,501.20 CCO HLDGS LLC/CAP CORP 150,000.00 155,812.50 CCO HLDGS LLC/CAP CORP 500,000.00 513,750.00 CCO SAFARI II LLC 750,000.00 744,000.00 CCO SAFARI II LLC 300,000.00 749,000.00 CEMEX FINANCE LLC 1,000,000.00 1,062,250.00 CEMEX FINANCE LLC 1,000,000.00 1,062,250.00 CEMEX SAB DE CV 200,000.00 167,000.00 CENTURYLINK INC 220,000.00 167,000.00 CHINA CINDA FINANCE 2015 300,000.00 223,325.00 CHINA CINDA FINANCE 2015 350,000.00 233,385.00 CHINA CINDA FINANCE 2015 350,000.00 1,026,840.00 CHINA CINDA FINANCE 2015 1,000,000.00 1,026,840.00 CHINA CINDA FINANCE 2015 1,000,000.00 1,026,840.00 CHINA CINDA FINANCE 2015 1,000,000.00 1,000,000.00					
CCO HLDGS LLC/CAP CORP 150,000.00 155,812.50 CCO HLDGS LLC/CAP CORP 1,000,000.00 1,010,000.00 CCO HLDGS LLC/CAP CORP 500,000.00 744,000.00 CCO SAFARI II LLC 750,000.00 744,000.00 CCO SAFARI II LLC 175,000.00 752,86.83 CCO SAFARI II LLC 300,000.00 793,705.00 CEMEX FINANCE LLC 300,000.00 315,750.00 CEMEX SAB DE CV 200,000.00 134,500.00 CEMEX SAB DE CV 200,000.00 134,500.00 CEMEX SAB DE CV 200,000.00 125,256.30 CEMEX SAB DE CV 200,000.00 225,125.00 CENTURYLINK INC 220,000.00 225,125.00 CHINDUSTRIES INC 300,000.00 325,056.30 CHINA CINDA FINANCE 2015 850,000.00 331,385.00 CHINA CINDA FINANCE 2015 1,000,000.00 1,026,841.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHASES RARE SINC 900,000.00 343,850.00 <					
CCO HLDGS LLC/CAP CORP 1,000,000.00 1,010,000.00 CCO HLDGS LLC/CAP CORP 500,000.00 513,750.00 CCO SAFARI II LLC 175,000.00 744,000.00 CCO SAFARI II LLC 300,000.00 299,785.10 CEMEX FINANCE LLC 300,000.00 315,750.00 CEMEX FINANCE LLC 1,000,000.00 315,750.00 CEMEX SAB DE CV 400,000.00 314,500.00 CEMEX SAB DE CV 200,000.00 126,000.00 CEMEX SAB DE CV 200,000.00 225,056.30 CHASZAB DE CV 200,000.00 232,505.53 CHINDISTIRS INC 330,000.00 325,055.30 CHISZOMMUNITY HEALTH SYS 1,032,000.00 1,025,840.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,025,840.00 CHJBE INA HOLDINGS INC 100,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 1000,000.00 104,735.00 <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>					
CCO HLDGS LLC/CAP CORP 500,000.00 513,750.00 CCO SAFARI II LC 750,000.00 744,000.00 CCO SAFARI II LLC 300,000.00 175,268.83 CCO SAFARI II LLC 300,000.00 315,750.00 CEMEX FINANCE LLC 1,000,000.00 316,750.00 CEMEX FINANCE LLC 300,000.00 3145,750.00 CEMEX SAB DE CV 400,000.00 343,500.00 CEMEX SAB DE CV 200,000.00 167,000.00 CEMEX SAB DE CV 200,000.00 167,000.00 CEMEX SAB DE CV 200,000.00 167,000.00 CEMEX SAB DE CV 200,000.00 1223,930.00 CHIANG INDA FINANCE 2015 300,000.00 3325,056.30 CHESAPEAKE ENERGY CORP 437,000.00 1223,930.00 CHIS/COMMUNITY HEALTH SYS 147,000.00 100,7500.00 CHS/COMMUNITY HEALTH SYS 147,000.00 100,7500.00 CHABE INA HOLDINGS INC 100,000.00 99,963.60 CHUBB INA HOLDINGS INC 100,000.00 354,860.00 CI MAREX ENERGY COR 440,000.00 354,860.00 CI					
CCO SAFARI II LLC 750,000.00 744,000.00 CCO SAFARI II LLC 300,000.00 299,788.10 CCO SAFARI II LLC 300,000.00 299,788.10 CC SAFARI II LLC 300,000.00 299,788.10 CEMEX FINANCE LLC 300,000.00 315,750.00 CEMEX SAB DE CV 400,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 167,000.00 CENTURYLINK INC 250,000.00 222,52.00 CET INDUSTRIES INC 300,000.00 325,056.30 CHIDAS TIRES INC 300,000.00 325,056.30 CHIDAS TIRES INC 300,000.00 323,930.00 CHIDAS TIRES INC 300,000.00 323,930.00 CHIDAS TIRES INC 300,000.00 325,056.30 CHIDAS TIRES INC 1,032,000.00 1,026,840.00 CHIDAS TIRES INC 1,032,000.00 1,026,840.00 CHIDAS TIRES INC 1,000,000.00 1,007,500.00 CHIDAS TIRES INC 1,000,000.00 1,007,500.00 CHIDAS TIRES INC 1,000,000.00 10,01,613.20 CHIDAS INANCC 950,000.					
CCO SAFARI II LLC 175,000.00 175,286.83 CCO SAFARI II LLC 300,000.00 299,708.10 CEMEX FINANCE LLC 1,000,000.00 315,750.00 CEMEX FINANCE LLC 1,000,000.00 316,750.00 CEMEX SAB DE CV 400,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 193,000.00 CEMEX SAB DE CV 200,000.00 167,000.00 CEMEX SAB DE CV 200,000.00 325,055.30 CEMEX SAB DE CV 300,000.00 325,055.30 CHIDUSTRIES INC 300,000.00 325,055.30 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHIS/COMMUNITY HEALTH SYS 1,07,000.00 147,735.00 CHS/COMMUNITY HEALTH SYS 100,000.00 100,7500.00 CHS/COMMUNITY HEALTH SYS 100,000.00 161,20 CHUBB INA HOLDINGS INC 100,000.00 354,860.00 CINEMARK USA INC 75,000.00 354,860.00 CINEMARK USA INC 950,000.00 354,860.00 CINEMARK USA INC 950,000.00 354,860.00 CINEMARK USA INC					
CCO SAFARI II LLC 300,000.00 299,708.10 CEMEX FINANCE LLC 300,000.00 315,750.00 CEMEX SAB DE CV 400,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 193,000.00 CEMEX SAB DE CV 200,000.00 193,000.00 CEMEX SAB DE CV 200,000.00 167,000.00 CENTURYLINK INC 250,000.00 229,125.00 CHINASTRIES INC 300,000.00 325,056.30 CHISASPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 100,7500.00 CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CHAREX ENERGY CO 400,000.00 96,93.60 CINEMARK USA INC 75,000.00 47,750.00 CHAREX ENERGY CO 400,000.00 96,93.60 CHUBB INA HOLDINGS INC 100,000.00 96,93.60 CINEMARK USA INC 500,000.00 47,437.50 CINEMARK USA INC					
CEMEX FINANCE LLC 300,000.00 315,750.00 CEMEX FINANCE LLC 1,000,000.00 1,062,250.00 CEMEX SAB DE CV 200,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 139,000.00 CEMEX SAB DE CV 200,000.00 167,000.00 CENTURYLINK INC 250,000.00 229,125.00 CHINA CINDA FINANCE 2015 300,000.00 323,505.30 CHESAPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,007,500.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CINEMARK USA INC 500,000.00 447,753.00 CINEMARK USA INC 500,000.00 526,50.00 CINEMARK USA INC 500,000.00 526,50.00 CINEMARK USA INC 500,000.00 526,50.00 CINEMARK USA INC 500,000.00 522,500.00 CIT GROUP INC 500,000.00 526,500.00 CIT GROUP INC				•	
CEMEX FINANCE LLC 1,000,000.00 1,062,250.00 CEMEX SAB DE CV 400,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 193,000.00 CEMEX SAB DE CV 200,000.00 167,000.00 CEMEX SAB DE CV 200,000.00 229,125.00 CENTURYLINK INC 250,000.00 223,930.00 CHINDUSTRIES INC 300,000.00 335,005.30 CHISA ENERGY CORP 457,000.00 233,930.00 CHIS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,007,500.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 10,07,500.00 CHABRASILEIRA DE ALUMIN 500,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CIT GROUP INC 99,000.00 102,217.50 CIT GROUP INC 99,000.00 352,550.00 CIT GROUP INC 99,000.00 352,500.00 CIT GROUP INC 99,000.00 522,500.00 CIT GROUP INC					
CEMEX SAB DE CV 400,000.00 334,500.00 CEMEX SAB DE CV 200,000.00 193,000.00 CEMEX SAB DE CV 200,000.00 167,000.00 CEMEX SAB DE CV 250,000.00 229,125.00 CF INDUSTRIES INC 300,000.00 325,056.30 CHESAPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 1000,000.00 1016,13.20 CIA BRASILEIRA DE ALUMIN 500,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 99,000.00 102,217.50 CIT GROUP INC 99,000.00 354,850.00 CIT GROUP INC 99,000.00 352,550.00 CIT GROUP INC 99,000.00 352,250.00 CIT GROUP INC <td></td> <td></td> <td></td> <td>,</td> <td></td>				,	
CEMEX SAB DE CV 200,000.00 193,000.00 CEMEX SAB DE CV 200,000.00 126,000.00 CENTURYLINK INC 250,000.00 229,125.00 CF INDUSTRIES INC 3300,000.00 325,056.30 CHESAPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 313,85.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 10,01,613.20 CHUBB INA HOLDINGS INC 1000,000.00 10,01,613.20 CIMAREX ENERGY CO 4400,000.00 354,860.00 CIMAREX ENERGY CO 4400,000.00 522,500.00 CIT GROUP INC 950,000.00 926,250.00 CIT GROUP INC 500,000.00 487,793.30 CIT GROUP INC 990,000.00 102,217.50 CIT GROUP INC 990,000.00 126,250.00 CIT GROUP INC 900,000.00 889,432.19 CITIGRO					
CEMEX SAB DE CV 200,000.00 167,000.00 CENTURYLINK INC 250,000.00 229,125.00 CF INDUSTRIES INC 300,000.00 325,056.30 CHESAPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 99,693.60 CHUBB INA HOLDINGS INC 100,000.00 407,500.00 CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 354,860.00 101,613.20 CIMAREX ENERGY CO 75,000.00 74,437.50 CINEMARK USA INC 75,000.00 727,727 CIT GROUP INC 500,000.00 502,250.00 CIT GROUP INC 99,000.00 89,432.19 CITIGROUP INC 99,000.00 487,793.30 CITIGROUP INC 200,000.00 899,432.19 CITIGROUP OC					
CENTURYLINK INC 250,000.00 229,125.00 CF INDUSTRIES INC 300,000.00 325,056.30 CHESAPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 147,735.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 147,735.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 99,693.60 CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 4400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 490,000.00 522,500.00 CIT GROUP INC 99,000.00 102,217.50 CIT GROUP INC 90,000.00 4487,793.30 CITIGROUP INC 90,000.00 4487,793.30 CITIGROUP INC 200,000.00 235,455.00 CITIGROUP IN					
CF INDUSTRIES INC 300,000.00 325,056.30 CHESAPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CH/COMMUNITY HEALTH SYS 1,000,000.00 10,07,500.00 CH/S/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 99,693.60 CHUBB INA HOLDINGS INC 100,000.00 407,500.00 CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CIT GROUP INC 950,000.00 926,250.00 CIT GROUP INC 99,000.00 502,2750.00 CIT GROUP INC 99,000.00 522,500.00 CIT GROUP INC 99,000.00 323,455.00 CITIGROUP INC 99,000.00 235,455.00 CITIGROUP INC 200,000.00 235,455.00 CITIGROUP INC 1,956,000.00 1,999,489.90 CITIGROUP IN					
CHESAPEAKE ENERGY CORP 457,000.00 223,930.00 CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 1,47,000.00 147,735.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 99,93.60 CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CHAREX ENERGY CO 100,000.00 407,500.00 CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CIT GROUP INC 950,000.00 507,278.72 CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 522,500.00 CITIGROUP INC 990,000.00 235,455.00 CITIGROUP INC 1,909,489.90 255,000.00 CITIGROUP INC 1,909,489.90 1,999,489.90 CITIGROUP INC 1,000,000.00 925,500.00 CITIGROUP INC 1,900,000.00 925,500.00 <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>					
CHINA CINDA FINANCE 2015 850,000.00 831,385.00 CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 147,000.00 147,735.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 99,693.60 CHUBB INA HOLDINGS INC 100,000.00 407,500.00 CHARASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CIT GROUP INC 950,000.00 507,278.72 CIT GROUP INC 500,000.00 507,278.72 CIT GROUP INC 99,000.00 102,217.50 CITIGROUP INC 99,000.00 822,500.00 CITIGROUP INC 900,000.00 839,432.19 CITICORP LEASE PASS THRU 200,000.00 839,432.19 CITIGROUP INC 1,956,000.00 1,999,489.90 CITIGROUP INC 1,990,400.00 962,500.00 CITIGROUP INC 1,900,000.00 826,500.00 CITIGROUP INC </td <td></td> <td></td> <td></td> <td></td> <td></td>					
CHS/COMMUNITY HEALTH SYS 1,032,000.00 1,026,840.00 CHS/COMMUNITY HEALTH SYS 147,000.00 147,735.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 99,693.60 CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIA BRASILEIRA DE ALUMIN 500,000.00 354,860.00 CINEMARK VSA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 323,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,996,480.90 1,999,482.19 CITIGROUP COMMERCIAL MORTGAGE 1,900,000.00 325,455.00 CITIGROUP INC 500,000.00 479,990.00 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 1,000,000.00 325,455.00 CITIGROUP INC 500,000.00 479,990.00					
CHS/COMMUNITY HEALTH SYS 147,735.00 CHS/COMMUNITY HEALTH SYS 1,000,000.00 CHUBB INA HOLDINGS INC 100,000.00 CHUBB INA HOLDINGS INC 100,000.00 CHUBB INA HOLDINGS INC 100,000.00 CIA BRASILEIRA DE ALUMIN 500,000.00 CIA BRASILEIRA DE ALUMIN 500,000.00 CIMAREX ENERGY CO 400,000.00 CINEMARK USA INC 75,000.00 CIT GROUP INC 950,000.00 CIT GROUP INC 500,000.00 CIT GROUP INC 99,000.00 CIT GROUP INC 99,000.00 CITIBANK CREDIT CARD ISSUANCE 900,000.00 CITIGROUP CARD ISSUANCE 900,000.00 CITIGROUP CARD ISSUANCE 900,000.00 CITIGROUP CARD ISSUANCE 1,956,000.00 CITIGROUP CARD ISSUANCE 1,994,889.90 CITIGROUP COMMERCIAL MORTGAGE 1,999,489.90 CITIGROUP INC 1,900,000.00 354,55.00 CITIGROUP INC 1,995,600.00 1,999,489.90 CITIGROUP INC 1,995,600.00 1,999,489.90 CITIGROUP INC 500,000.00					
CHS/COMMUNITY HEALTH SYS 1,000,000.00 1,007,500.00 CHUBB INA HOLDINGS INC 100,000.00 99,693.60 CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 99,000.00 102,217.50 CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 900,000.00 829,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP INC 1,999,483.90 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,990.00 CITIGROUP INC					
CHUBB INA HOLDINGS INC 100,000.00 99,693.60 CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 522,500.00 CIT GROUP INC 99,000.00 522,501.00 CIT GROUP INC 99,000.00 522,501.00 CIT GROUP INC 99,000.00 522,501.00 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 4,487,793.30 CITIGOUP INC 900,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,999,489.90 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,990.00 CITIGROUP INC 500,000.00 479,990.00 CITIGROUP INC 500,000.00 479,990.00 CITIGROUP INC 500,000.00 <td></td> <td></td> <td></td> <td></td> <td></td>					
CHUBB INA HOLDINGS INC 100,000.00 101,613.20 CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP INC 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 62,500.00 CITIGROUP INC 1,000,000.00 235,455.00 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,909.00 CITIGROUP INC 500,000.00 479,909.00 CITIGROUP INC 500,000.00 247,885.50	-				
CIA BRASILEIRA DE ALUMIN 500,000.00 407,500.00 CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 522,500.00 CIT GROUP INC 99,000.00 102,217.50 CIT GROUP INC 990,000.00 4487,793.30 CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					
CIMAREX ENERGY CO 400,000.00 354,860.00 CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 522,500.00 CIT GROUP INC 99,000.00 522,500.00 CIT GROUP INC 99,000.00 522,500.00 CIT BANK CREDIT CARD ISSUANCE 99,000.00 4,487,793.30 CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP OCMMERCIAL MORTGAGE 1,996,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					,
CINEMARK USA INC 75,000.00 74,437.50 CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 522,500.00 CIT GROUP INC 99,000.00 4,487,793.30 CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 1,000,000.00 479,090.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					,
CINEMARK USA INC 950,000.00 926,250.00 CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP INC 1,099,489.90 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					
CIT GROUP INC 494,000.00 507,278.72 CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 4,487,793.30 CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 500,000.00 247,885.50					
CIT GROUP INC 500,000.00 522,500.00 CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 4,487,793.30 CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50				950,000.00	926,250.00
CIT GROUP INC 99,000.00 102,217.50 CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 4,487,793.30 CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					
CITIBANK CREDIT CARD ISSUANCE 4,500,000.00 4,487,793.30 CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50				-	
CITIBANK CREDIT CARD ISSUANCE 900,000.00 899,432.19 CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					,
CITICORP LEASE PASS THRU 200,000.00 235,455.00 CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					
CITIGROUP COMMERCIAL MORTGAGE 1,956,000.00 1,999,489.90 CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50				,	
CITIGROUP INC 1,000,000.00 962,500.00 CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50					
CITIGROUP INC 500,000.00 479,090.00 CITIGROUP INC 250,000.00 247,885.50	CITIGROUP COMMERCIAL MORTGAGE				1,999,489.90
CITIGROUP INC 250,000.00 247,885.50	CITIGROUP INC			1,000,000.00	962,500.00
	CITIGROUP INC				,
CITIGROUP INC 550,000.00 555,504.40	CITIGROUP INC			250,000.00	247,885.50
	CITIGROUP INC			550,000.00	555,504.40

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
COMCAST CORP			650,000.00	643,884.15
COMCAST CORP			250,000.00	253,131.00
COMISION FED DE ELECTRIC			500,000.00	506,875.00
COMISION FED DE ELECTRIC			1,500,000.00	1,471,875.00
COMMONWEALTH OF BAHAMAS			600,000.00	627,000.00
COMMSCOPE INC			500,000.00	479,375.00
COMMSCOPE INC			500,000.00	503,750.00
COMPASS BANK			250,000.00	229,142.50
CONCHO RESOURCES INC			2,000,000.00	1,850,000.00
CONCHO RESOURCES INC			175,000.00	159,250.00
CONSTELLATION BRANDS INC			1,225,000.00	1,225,000.00
CONSTELLATION BRANDS INC			200,000.00	200,000.00
CONTINENTAL RESOURCES			450,000.00	331,875.00
COOPERATIEVE RABOBANK UA			100,000.00	101,705.30
CORNING INC			125,000.00	123,931.75
CORP ANDINA DE FOMENTO			300,000.00	319,380.00
CORP LINDLEY SA			100,000.00	109,000.00
CORP LINDLEY SA			400,000.00	396,000.00
CORPORACION GEO SA DE CV			300,000.00	1,500.00
COSTA RICA GOVERNMENT			700,000.00	588,000.00
COSTA RICA GOVERNMENT			250,000.00	178,125.00
COSTA RICA GOVERNMENT			350,000.00	305,375.00
COTT BEVERAGES INC			250,000.00	245,000.00
COTT BEVERAGES INC			1,275,000.00	1,316,437.50
CRED SUIS GP FUN LTD			100,000.00	96,728.40
CROATIA			1,100,000.00	1,176,450.00
CROATIA			450,000.00	477,225.00
CROATIA			2,000,000.00	2,025,000.00
CROATIA			1,500,000.00	1,605,000.00
CROATIA			500,000.00	519,500.00
CROWN AMER/CAP CORP III			250,000.00	258,125.00
CROWN AMER/CAP CORP IV			1,000,000.00	977,500.00
CROWN CASTLE INTL CORP			750,000.00	778,125.00
CROWN CASTLE INTL CORP			200,000.00	210,250.00
CVS HEALTH CORP			200,000.00	210,230.00
CVS HEALTH CORP			400,000.00	408,232.00
CVS HEALTH CORP			100,000.00	107,150.90
D.R. HORTON INC			20,000.00	20,000.00
D.R. HORTON INC			100,000.00	102,875.00
D.R. HORTON INC			250,000.00	248,437.50
DAIMLER FINANCE NA LLC			400,000.00	387,825.60
DAIMLER FINANCE NA LLC			100,000.00	97,420.80
DANA HOLDING CORP			750,000.00	
DANA HOLDING CORP			1,500,000.00	727,500.00 1,488,750.00
DDR CORP			100,000.00	
			,	94,362.60
			200,000.00	200,891.60
			200,000.00	201,529.60
DENBURY RESOURCES INC			500,000.00 600,000.00	180,000.00
DEUTSCHE BANK AG			,	551,945.40
			200,000.00	151,580.60
			250,000.00	250,567.25
			550,000.00	542,166.90

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
DS SERVICES OF AMERICA I			500,000.00	567,500.00
DUKE ENERGY PROGRESS INC			500,000.00	484,757.50
EAST BAY CA MUNI UTILITY DIST			250,000.00	312,130.00
EASTMAN CHEMICAL CO			300,000.00	290,530.20
EATON CORP			200,000.00	190,611.00
ECOPETROL SA			1,500,000.00	1,063,125.00
ECOPETROL SA			200,000.00	198,000.00
ELECTRICITE DE FRANCE SA			300,000.00	293,270.10
EMBOTELLADORA ANDINA SA			750,000.00	770,625.00
EMPRESA BRAS DE AERONAU			250,000.00	242,500.00
EMPRESA DE TRANSPORTE ME			500,000.00	512,500.00
EMPRESA NACIONAL DEL PET			400,000.00	385,000.00
EMPRESAS ICA SOCIEDAD			300,000.00	64,500.00
ENLINK MIDSTREAM PARTNER			100,000.00	62,008.00
ENTERPRISE PRODUCTS OPER			200,000.00	203,000.00
ENTERPRISE PRODUCTS OPER			250,000.00	253,750.00
ENTERPRISE PRODUCTS OPER			200,000.00	161,926.00
ENTERPRISE PRODUCTS OPER			500,000.00	452,129.50
ENVISION HEALTHCARE CORP			200,000.00	196,000.00
EP ENER/EVEREST ACQ FIN			1,000,000.00	500,000.00
EP ENER/EVEREST ACQ FIN			1,000,000.00	637,500.00
EQUIFAX INC			350,000.00	348,836.60
EQUINIX INC			900,000.00	922,500.00
EQUINIX INC			448,000.00	456,960.00
ERAC USA FINANCE LLC			500,000.00	536,933.50
ERAC USA FINANCE LLC			500,000.00	491,894.50
ERP OPERATING LP			100,000.00	98,883.30
ESKOM HOLDINGS SOC LTD			1,200,000.00	1,042,200.00
EXPORT CREDIT BANK OF TU			500,000.00	490,125.00
EXPORT CREDIT BANK OF TU			1,000,000.00	1,028,750.00
EXPORT CREDIT BANK OF TU			500,000.00	508,750.00
EXPORT IMPORT BK KOREA			500,000.00	540,156.50
FANNIE MAE			-	-
FANNIEMAE ACES			1,000,000.00	1,016,172.30
FED HM LN PC			3,841,895.42	4,147,746.41
FED HM LN PC			-	-
FED HM LN PC			392,581.61	408,039.51
FED HM LN PC			-	-
FED HM LN PC			3,670,308.75	4,097,698.95
FED HM LN PC			5,691,456.93	5,865,535.26
FED HM LN PC			5,292,562.86	5,596,678.29
FED HM LN PC			5,867,102.99	5,872,374.00
FED HM LN PC			518,442.93	527,495.41
FED REPUBLIC OF BRAZIL			250,000.00	231,250.00
FED REPUBLIC OF BRAZIL			250,000.00	240,625.00
FED REPUBLIC OF BRAZIL			738,222.23	758,523.34
FED REPUBLIC OF BRAZIL			500,000.00	361,250.00
FED REPUBLIC OF BRAZIL			700,000.00	464,450.00
FED REPUBLIC OF BRAZIL			1,000,000.00	1,020,000.00
FED REPUBLIC OF BRAZIL			2,575,000.00	2,072,875.00
FED REPUBLIC OF BRAZIL			138,888.93	143,402.82
FIAT CHRYSLER AUTOMOBILE			750,000.00	759,375.00
			250,000,00	227 500 00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
FNMA			6,785,187.66	7,658,780.57
FNMA			-	-
FNMA			405,940.25	439,398.62
FNMA			-	-
FNMA			500,000.00	489,454.70
FNMA			850,162.78	878,058.75
FNMA			2,868,472.25	2,873,738.48
FNMA			1,769,991.62	1,773,241.15
FNMA			387,149.86	410,182.26
FNMA			443,118.01	457,103.92
FNMA			592,586.64	627,655.74
FNMA			411,793.77	425,160.97
FNMA			2,655,198.20	2,812,332.03
FNMA			3,241,022.49	3,346,229.00
FNMA			951,551.46	982,439.68
FNMA			1,301,064.35	1,343,298.07
FNMA			1,834,828.06	1,893,814.85
FNMA			979,691.80	1,011,187.32
FNMA			4,788,370.55	4,637,798.80
FORD MOTOR CREDIT CO LLC			300,000.00	353,334.60
FORD MOTOR CREDIT CO LLC			700,000.00	716,125.90
FREDDIE MAC			0.01	0.01
FRESENIUS MED CARE II			300,000.00	303,000.00
FRESENIUS MED CARE II			250,000.00	269,375.00
FRESENIUS MED CARE US			750,000.00	802,500.00
FRESENIUS MED CARE US			300,000.00	320,250.00
FRONTIER COMMUNICATIONS			550,000.00	466,125.00
FRONTIER COMMUNICATIONS			100,000.00	101,250.00
FRONTIER COMMUNICATIONS			900,000.00	929,250.00
GATX CORP			250,000.00	245,996.25
GE CAPITAL INTL FUNDING			405,000.00	401,622.30
GENERAL ELECTRIC CO			144,000.00	159,432.19
GENERAL ELECTRIC CO			200,000.00	205,826.40
GENERAL ELECTRIC CO			50,000.00	51,691.35
GENERAL MOTORS CO			300,000.00	306,797.70
GENERAL MOTORS CO			175,000.00	184,893.80
GENERAL MOTORS CO			550,000.00	555,522.00
GENERAL MOTORS CO			250,000.00	255,664.75
GENERAL MOTORS CO			300,000.00	279,966.90
GENERAL MOTORS FINL CO			300,000.00	300,877.20
GENERAL MOTORS FINL CO			100,000.00	100,305.00
GENERAL MOTORS FINL CO			500,000.00	497,545.50
GEORGIA PACIFIC LLC			350,000.00	354,045.65
GEORGIA POWER COMPANY			300,000.00	292,202.70
GEORGIA POWER COMPANY			250,000.00	230,901.50
GEORGIAN RAILWAY JSC			300,000.00	303,750.00
GILEAD SCIENCES INC			500,000.00	540,059.00
GILEAD SCIENCES INC			150,000.00	150,590.70
GILEAD SCIENCES INC			200,000.00	199,924.00
GILEAD SCIENCES INC			100,000.00	100,847.90
GILEAD SCIENCES INC			100,000.00	101,202.60
GMAC CAPITAL TRUST I			20,000.00	507,200.00
			150,000,00	140,120,20

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
GRUPO BIMBO SAB DE CV			200,000.00	194,377.60
GRUPO TELEVISA SAB			100,000.00	98,805.90
GRUPO TELEVISA SAB			100,000.00	99,410.00
GS MORTGAGE SECURITIES TRUST			2,463,854.76	2,546,593.22
HALLIBURTON CO			100,000.00	98,854.30
HBOS PLC			100,000.00	109,065.40
HCA HOLDINGS INC			1,050,000.00	1,110,375.00
HCA INC			1,500,000.00	1,481,250.00
HCA INC			198,000.00	215,721.00
HD SUPPLY INC			300,000.00	312,000.00
HD SUPPLY INC			91,000.00	100,782.50
HEALTHSOUTH CORP			1,800,000.00	1,723,500.00
HEALTHSOUTH CORP			365,000.00	379,600.00
HERTZ CORP			500,000.00	515,625.00
HERTZ CORP			500,000.00	510,000.00
HERTZ CORP			600,000.00	622,500.00
HILCORP ENERGY I/HILCORP			1,000,000.00	870,000.00
HILTON WORLDWIDE FIN LLC			2,400,000.00	2,487,000.00
HILTON WORLDWIDE FIN LLC			375,000.00	388,593.75
HOME DEPOT INC			250,000.00	304,709.75
HOME DEPOT INC			250,000.00	250,435.75
HOME DEPOT INC			100,000.00	102,186.30
HONDURAS GOVERNMENT			200,000.00	210,500.00
HOST HOTELS + RESORTS			200,000.00	214,686.80
HOST HOTELS + RESORTS LP			85,000.00	94,066.95
HOST HOTELS + RESORTS LP			200,000.00	191,721.00
HP ENTERPRISE CO			100,000.00	100,229.50
HP ENTERPRISE CO			200,000.00	189,868.40
HUNGARY			750,000.00	852,585.00
HUNGARY			850,000.00	1,150,679.00
HUNGARY			800,000.00	892,872.00
HUNGARY			1,000,000.00	1,042,080.00
HUNGARY			2,800,000.00	3,052,896.00
HUNGARY			850,000.00	883,541.00
HUNGARY			1,400,000.00	1,563,954.00
HUNTINGTON INGALLS INDUS			1,000,000.00	1,015,000.00
HYUNDAI AUTO RECEIVABLES TRUST				-
IMS HEALTH INC			420,000.00	432,600.00
INDIANA MICHIGAN POWER			195,000.00	192,247.77
ING BANK NV			300,000.00	325,941.00
ING BANK NV			200,000.00	199,177.80
INGREDION INC			700,000.00	736,029.70
INSTIT COSTA DE ELECTRIC			300,000.00	298,875.00
INTEL CORP			250,000.00	248,819.00
INTELSAT JACKSON HLDG			500,000.00	437,500.00
INTELSAT JACKSON HEDG			750,000.00	652,500.00
INTERNATIONAL PAPER CO			200,000.00	197,049.00
INTERPUBLIC GROUP COS			250,000.00	247,690.75
INTESA SANPAOLO SPA			300,000.00	300,975.60
INTESA SANNAOLO SPA			250,000.00	245,962.25
INVERSIONES CMPC SA			250,000.00	241,027.75
INVERSIONES CIVIC SA			150,000.00	147,876.45
			100,000.00	

JPMORGAN CHASE + CO 1.0.127.050.00 1.1.12.645.70 JPMORGAN CHASE + CO 550.000.00 550.000.00 550.000.00 567.059.00 JPMORGAN CHASE + CO 550.000.00 248.077.75 194.000.00 248.077.75 JPMORGAN CHASE + CO 550.000.00 100.455.60 256.078.10 100.455.60 JPMORGAN CHASE + CO 150.000.00 1248.373.50 100.455.60 100.455.60 KAZAMHISM TKIR ZHQY 750.000.00 172.550.000.00 126.355.000 142.553.60 KAZAMHISM TKIR ZHQY 100.000.00 1127.755.00 142.573.65 100.000.00 142.573.65 KINDER MORGAN INC/DELAWA 120.000.00 142.573.65 100.000.00 142.573.65 KINDER MORGAN INC/DELAWA 130.000.00 142.573.65 100.000.00 142.573.65 KINDER MORGAN INC/DELAWA 130.000.00 142.573.65 110.000.00 142.573.65 KINDER MORGAN INC/DELAWA 130.000.00 142.573.65 110.000.00 142.573.65 KINDER MORGAN INC/DELAWA 130.000.00 142.573.65 110.000.00 142.573.65	Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
IPMORSAN CHASE + CO \$50,000.00 \$57,059.00 IPMORSAN CHASE + CO 250,000.00 248,787.75 IPMORSAN CHASE + CO 250,000.00 748,787.75 IPMORSAN CHASE + CO 100,000.00 742,500.00 IPMORSAN CHASE + CO 100,000.00 742,500.00 KAZAMISTAN TEMIR ZHO'Y 750,000.00 742,500.00 KAZMUNAYCAS NATIONAL CO 1,371,200.00 1,233,325.00 KAZMUNAYCAS NATIONAL CO 1,800,000.00 1,977,750.00 KINDER MORSAN INC/PELAWA 200,000.00 140,733.65 KINDER MORSAN INC/PELAWA 300,000.00 140,733.65 KINDER MORSAN INC/PELAWA 300,000.00 140,730.00 KINDER MORSAN INC/PELAWA 300,000.00 140,970.00 KINDER MORSAN INC/PELAWA 300,000.00 140,970.00 KINDER MORSAN INC/PELAWA 300,000.00 140,970.00 KINDER MORSAN INC/PELAWA 300,000.00 <td>JPMORGAN CHASE + CO</td> <td></td> <td></td> <td>1,107,000.00</td> <td>1,112,645.70</td>	JPMORGAN CHASE + CO			1,107,000.00	1,112,645.70
IPMORGAN CHASE + CO 500.000.00 428.377.55 IPMORGAN CHASE + CO 550.000.00 526.377.55 IPMORGAN CHASE + CO 550.000.00 728.377.55 IPMORGAN CHASE + CO 100.045.60 100.045.60 KAZMULINYGAS NATIONAL CO 1,171.000.00 722.50.00 KAZMULINYGAS NATIONAL CO 1,277.350.00 722.50.00 KAZMULINYGAS NATIONAL CO 1,200.000.00 140.73.06.00 KINDER MORGAN INCE NATIONAL CO 1,200.000.00 140.73.06.00 KINDER MORGAN INCE NATIONAL CO 1,000.000.00 140.45.90.00 KINDER MORGAN INCE NATIONAL CO 1,000.000.00 140.45.90.00 KINDER MORGAN INCE NER PART 300.000.00 140.45.90.00 KINDER MORGAN INCE NER PART 1,000.000.00 159.44.62.50 KINDER MORGAN INCE NER PART 1,000.000.00 159.44.62.50 KINDER MORGAN INCE NER PART 1,000.000.00 159.44.62.5	JPMORGAN CHASE + CO			500,000.00	500,000.00
JPMORSAN CHASE + CO 250,000,00 243,787.75 JPMORSAN CHASE + CO 100,000,00 566,787.10 JPMORSAN CHASE + CO 100,000,00 742,500,00 KAZAHISTAN TEMIR ZHOLY 750,000,00 742,500,00 KAZMUNAYCAS INATIONAL CO 1,303,332.50 1,333,332.50 KAZMUNAYCAS INATIONAL CO 1,800,000,00 1,977,750,00 KINDER MORGAN INE PART 200,000,00 140,733,65 KINDER MORGAN INC/DELAWA 150,000,00 140,730,00 KINDER MORGAN INC/DELAWA 300,000,00 344,500,00 KINDER MORGAN INC/DELAWA 500,000,00 144,573,65 KINDER MORGAN INC/DELAWA 500,000,00 144,573,65 KINDER MORGAN INC/DELAWA 100,000,00 144,570,00 KINDER MORGAN INC/DELAWA 100,000,00 144,570,00 KINDER MORGAN INC/DELAWA 100,000,00 144,570,00 KINDER MORGAN INC/DELAWA 100,000,00 142,573,65 KINDER MORGAN INC/DELAWA 100,000,00 142,573,65 KINDEN MORGAN INC/DELAWA 100,000,00 142,573,65 KINDEN MORGAN INC/DELAWA 100	JPMORGAN CHASE + CO			550,000.00	587,059.00
JPMORGAN CHASE + CO 550,000.00 566,787.10 JPMORGAN CHASE + CO 100,000.00 742,500.00 KAZMINATGAS NATIONAL CO 1,123,382.30 742,500.00 KAZMINATGAS NATIONAL CO 1,237,300.00 1,238,382.30 KAZMINATGAS NATIONAL CO 1,237,500.00 1,377,500.00 KB HOME 1,000,000.00 1,427,573.60 KINDER MORGAN NENER PART 200,000.00 142,573.60 KINDER MORGAN INCPELAVA 150,000.00 142,573.60 KINDED MORGAN INCPELAVA 150,000.00 142,573.60 KINDED MORGCCO 1,000,000.00 1,087,900.00 KINDED MORGCCO 1,000,000.00 1,047,900.00 KINDED MORGCCO 1,000,000.00 1,047,900.00 KINDE MORGCCO 1,000,000.00 1,044,90.80 KINDET MORGCCO 100,000.00 104,490.80 KINDET MORG	JPMORGAN CHASE + CO			500,000.00	498,992.50
IPMORCAN CHASE + CO 100,000.00 100,445.60 KAZAHISTAN EMIR ZHOLY 750,000.00 742,250.00 KAZAHUNAYGAS NATIONAL CO 1,171,000.00 1,977,750.00 KADAHISTAN EMIR ZHOLY 1,000,000.00 1962,50.00 KINDER MORGAN ELER PART 20,000.00 1446,730.65 KINDER MORGAN INC/DELWAN 130,000.00 1446,730.65 KINDER MORGAN INC/DELWAN 30,000.00 1,845,500.00 KINDER MORGAN INC/DELWAN 30,000.00 1,845,500.00 KINDER MORGAN INC/DELWAN 30,000.00 1,845,500.00 KINDER MORGAN INC/DELWAN 300,000.00 1,854,662.50 KINDER MORGAN INC/DELWAN 300,000.00 1,845,450 KINDER MORGAN INC/DELWAN 100,000.00 1,854,452.50 KINDER MORGAN INC/DELWAN 100,000.00 1,852,455.60 KINDER MORGAN INC/DELWAN 200,000.00 1,852,455.60 LARAND INTORP	JPMORGAN CHASE + CO			250,000.00	248,787.75
KA2AKHATAN TEMIR ZHOLY 75,00,00.00 742,500.00 KAZMULAYGAS NATIONAL CO 1,171,00.00.00 1,233,325.00 KAZMULAYGAS NATIONAL CO 1,930,000.00 1,977,750.00 KB HOME 1,000,000.00 142,573.65 KINDER MORGAN INC/DELWA 150,000.00 142,573.65 KINDODM OF MORGACO 1,100,000.00 142,573.65 KINDODM OF MORGACO 1,000,000.00 1,987,900.00 KINDODM OF MORGACO 1,000,000.00 1,987,900.00 KINDODM OF MORGACO 21,000.00 1,987,900.00 KRAFT HEINZ FOODS CO 21,000.00 194,490.80 KRAFT HEINZ FOODS CO 20,000.00 100,490.00 KRAFT HEINZ FOODS CO 20,000.00 153,490.00 L BAANDS INC 22,000.00 253,500.00 L BAANDS INC 22,000.00 348,955.60 L BAANDS INC 250,000.00 557,500.00 L BAAND	JPMORGAN CHASE + CO			550,000.00	566,787.10
KA2AMUANSGA NATIONAL CO 742,900.00 742,900.00 KAZMUANSGA NATIONAL CO 1,710,000.00 1,233,335.50 KAZMUANSGA NATIONAL CO 1,900,000.00 1,977,750.00 KB HOME 1,000,000.00 144,573.60 KINDER MORGAN NENE PART 300,000.00 144,573.60 KINDER MORGAN NENE PART 100,000.00 144,570.00 KINDER MORGAN NENE PART 400,000.00 144,570.00 KINDER MORGAN NENE PART 1,000.00.00 144,950.00 KINDER MORGAN NENE PART 1,000.00.00 1,000.00.00 144,950.00 KINDER MORGAN ENER PART 1,000.00.00 1,000.00.00 1,000.00.00 1,000.00.01 1,000.00 KINDER MORGAN ENER PART 1,000.00.00 100,445.50 1,000.00.01 100,445.50 KRAFT HEINZ FOODS CO 1,000.00.00 100,000.00 100,455.00	JPMORGAN CHASE + CO			100,000.00	100,445.60
KAZMUNAYGAS NATIONAL CO 1,28,332.50 KAZMUNAYGAS NATIONAL CO 1,800.000 1,977,750.00 KB HOME 1,000,000.00 140,730.60 KINDER MORGAN IENER PART 200,000.00 140,730.60 KINDER MORGAN IENER PART 250,000.00 344,500.00 KINDER MORGAN INC/DELAWA 350,000.00 344,500.00 KINDED MORGCCO 1,000,000.00 349,500.00 KINDED MORGCCO 300,000.00 349,500.00 KINDED MORGCCO 1,500,000.00 349,500.00 KINAFT HEINZ FOODS CO 1,500,000.00 159,445.50 KRAFT HEINZ FOODS CO 100,000.00 100,91.00 KRAFT HEINZ FOODS CO 100,000.00 308,950.56 L 3 COMMUNICATIONS CORP 72,000.00 162,431.10 L BRANDS INC 250,000.00 545,500 L AMAR MEDIA CORP 550,000.00 545,500 L AMAR MEDIA CORP 200	KAZAKHSTAN TEMIR ZHOLY				
KAZMUNAYGS NATIONAL CO 1,970,790.00 1,977,790.00 KB HOME 1,000,000.00 986,250.00 KINDER MORGAN IENER PART 200,000.00 142,573.65 KINDEM MORGAN IENER PART 300,000.00 142,573.65 KINDEDM OF MOROCCCO 1,000,000.00 1,987,900.00 KINDEDM OF MOROCCCO 500,000.00 494,500.00 KINDEDM OF MOROCCCO 210,000.00 380,000.00 KRAFT HEINZ FOODS CO 210,000.00 104,496.80 KRAFT HEINZ FOODS CO 100,000.00 104,496.80 KRAFT HEINZ FOODS CO 100,000.00 104,498.80 KRAFT HEINZ FOODS CO 100,000.00 389,695.60 1 2 COMMUNCATIONS COPP 171,000.00 162,434.10 1 BRANDS INC 782,000.00 383,875.00 1 GRAMDS INC 782,000.00 384,000.00 1 LBRANDS INC 550,000.00 502,500.00 1 LARARD FINC 500,000.00 362,500.00 1 LARARD FINC CORP 12,000.00 480,000.00 1 LBRANDS INC 500,000.00 669,602.00 1 LEARACORP	KAZMUNAYGAS NATIONAL CO				
KB HOME 1,000,000.00 985,250.00 KINDER MORGAN INC/DELAWA 150,000.00 140,730.60 KINDODM OF JORDAN 300,000.00 304,500.00 KINDODM OF MOROCCO 300,000.00 697,900.00 KINDODM OF MOROCCO 400,000.00 494,500.00 KINDOD OF MOROCCO 1,500,000.00 1594,462.50 KINT HEINZ FOODS CO 100,000.00 104,490.80 KRAFT HEINZ FOODS CO 100,000.00 104,490.80 KRAFT HEINZ FOODS CO 100,000.00 104,490.83 KRAFT HEINZ FOODS CO 100,000.00 100,393.00 KRAFT HEINZ FOODS CO 100,000.00 100,393.00 KRAFT HEINZ FOODS CO 200,000.00 162,434.10 L BRANDS INC 250,000.00 502,500.00 L BRANDS INC 250,000.00 502,500.00 LARED OF ENCLEUM INC 400,000.00 484,000.00 LEBANES REPUBLIC 500,000.00 502,500.00 LEBANES REPUBLIC 500,000.00 502,500.00 LEBANES REPUBLIC 200,000.00 516,252.00 LEBANES REPUBLIC <t< td=""><td>KAZMUNAYGAS NATIONAL CO</td><td></td><td></td><td></td><td></td></t<>	KAZMUNAYGAS NATIONAL CO				
KINDER MORGAN INER PART 200,000.00 140,730.00 KINDER MORGAN INC/DELAWA 150,000.00 142,573.65 KINGDOM OF JORDAN 300,000.00 304,500.00 KINDED MOROCCO 500,000.00 494,500.00 KINDED MOROCCO 500,000.00 494,500.00 KINDED MOROCCO 500,000.00 494,500.00 KINT HEINZ FODDS CO 1,500,000.00 1594,462.50 KRAFT HEINZ FODDS CO 100,000.00 100,310.00 KRAFT HEINZ FODDS CO 100,000.00 100,310.00 KRAFT HEINZ FODDS CO 100,000.00 136,443.43 L 3 COMMUNICATIONS CORP 77,000.00 388,965.60 L 3 COMMUNICATIONS CORP 782,000.00 256,562.00 L ARANDS INC 250,000.00 256,562.00 L ARAND SINC 250,000.00 364,500.00 L BRANDS INC 250,000.00 364,000.00 L BRANDS INC 250,000.00 256,50.00 L ARAND PAPC 500,000.00 502,500.00 L BRANDS INC 250,000.00 250,000.00 L BRANDS INC 500,000.00	КВ НОМЕ				
KINGER MORGAN INC/DELAWA 150,000.00 142,573.65 KINGDOM OF JORDAN 300,000.00 304,500.00 KINGDOM OF MOROCCO 1,100,000.00 1.087.900.00 KINGDOM OF MOROCCO 400,000.00 380,000.00 KINGTOM OF MOROCCO 1,000,000.00 380,000.00 KART HEINZ FODDS CO 1,500,000.00 1293,462.50 KRATT HEINZ FODDS CO 100,000.00 104,400.80 KRATT HEINZ FODDS CO 100,000.00 100,931.00 KRATT HEINZ FODDS CO 400,000.00 389,855.60 L 3 COMMUNICATIONS CORP 171,000.00 389,855.60 L 3 COMMUNICATIONS CORP 782,000.00 575,000 L BRANDS INC 250,000.00 389,875.00 L BRANDS INC 550,000.00 577,500.00 LEANCER REPUBLIC 500,000.00 348,000.00 LEANAR CORP 40,000.00 348,000.00 LENAR CORP 1,000.00 243,27.50 LENARS REPUBLIC 500,000.00 245,25.00 LENARS CORP 1,000.00 348,000.00 LENARS RE REPUBLIC 500,000	KINDER MORGAN ENER PART				
KINGDOM OF JORDAN 300,000.00 344,500.00 KINGDOM OF MOROCCO 1,000,000.00 1,087,900.00 KINGDOM OF MOROCCO 560,000.00 449,500.00 KIX IN 440,000.00 380,000.00 KIX IN 440,000.00 383,000.00 KRAFT HEINZ FOODS CO 1,500,000.00 1549,462.50 KRAFT HEINZ FOODS CO 100,000.00 104,490.30 KRAFT HEINZ FOODS CO 100,000.00 104,490.31.00 KRAFT HEINZ FOODS CO 100,000.00 104,490.31.00 KRAFT HEINZ FOODS CO 100,000.00 383,955.60 L 3 COMMUNICATIONS CORP 171,000.00 156,434.10 L BRANDS INC 782,000.00 255,625.00 L ARAED FORDELEUM INC 500,000.00 502,500.00 L ARAED ARED ARENE 500,000.00 480,000.00 LEANES REPUBLIC 500,000.00 480,000.00 LEANES REPUBLIC 500,000.00 12,622,500.00 LEEANES REPUBLIC 500,000.00 12,622,500.00 LEEANES REPUBLIC 500,000.00 12,622,500.00 LEEANES REPUBLIC				,	
HINGDOM OF MOROCCO 1,000,000 1,007,900.00 KINGDOM OF MOROCCO 500,000.00 3494,500.00 KX INC 400,000.00 380,000.00 KRAFT HEINZ FOODS CO 1,500,000.00 1,232,475 KRAFT HEINZ FOODS CO 100,000.00 123,224,75 KRAFT HEINZ FOODS CO 100,000.00 124,490.80 KRAFT HEINZ FOODS CO 100,000.00 389,656.00 KRAFT HEINZ FOODS CO 200,000.00 389,656.00 L BRANDS INC 728,000.00 830,750.00 L BRANDS INC 728,000.00 255,625.00.00 L BRANDS INC 250,000.00 348,000.00 L BRANDS INC 200,000.00 348,000.00 L BRANDS INC 200,000.00 349,000.00 L BRANDS INC 200,000.00 40,675.00 L BRANDS INC 200,000.00 12,602.00 L BRANDS INC 200,000.00 263,637.50					
KINCODM OF MOROCCO 500,000.00 494,500.00 KLX INC 400,000.00 1,593,402.50 KRAFT HEINZ FOODS CO 210,000.00 123,224.75 KRAFT HEINZ FOODS CO 100,000.00 104,490.80 KRAFT HEINZ FOODS CO 100,000.00 100,931.00 KRAFT HEINZ FOODS CO 100,000.00 100,931.00 KRAFT HEINZ FOODS CO 400,000.00 182,434.10 L 3 COMMUNCATIONS CORP 782,000.00 283,875.00 L BRANDS INC 782,000.00 265,652.00 L ARADD SINC 550,000.00 265,652.00 LARAR MEDIA CORP 500,000.00 507,500.00 LARAR CORP 500,000.00 502,500.00 LEAR CORP 12,000.00 263,650.00 LEAR CORP 12,000.00 502,500.00 LEAR CORP 12,000.00 502,500.00 LEAR CORP 12,000.00 263,600,00 LEY STRAUSS + CO 1,500,000.00 516,262.00 LEY STRAUSS + CO 1,500,000.00 263,475.00 LEY STRAUSS + CO 1,500,000.00 264,475.00					
KLX INC 400,000.00 380,000.00 KRAFT HEINZ FOODS CO 1,500,000.00 1,534,462.50 KRAFT HEINZ FOODS CO 100,000.00 104,490.80 KRAFT HEINZ FOODS CO 100,000.00 100,931.00 KRAFT HEINZ FOODS CO 400,000.00 389,656.00 L 3 COMMUNICATIONS CORP 171,000.00 182,434.10 L BRANDS INC 782,000.00 285,625.00 LARARD KEINC CORP 550,000.00 387,500 LAREDO FENDELUM INC 782,000.00 386,300.00 LAREDO FENDELUM INC 500,000.00 386,300.00 LERAND SINC 500,000.00 380,000.00 LEAR CORP 40,000.00 40,005.00 LENAR CORP 12,000.00 609,000.00 LENAR CORP 200,000.00 254,375.00 LENAR CORP 200,000.00 256,250.00					
KRAFT HEINZ FOODS CO 1,500,000.00 1,594,462.50 KRAFT HEINZ FOODS CO 210,000.00 223,224.75 KRAFT HEINZ FOODS CO 100,000.00 100,4390.80 KRAFT HEINZ FOODS CO 100,000.00 398,955.60 L 3 COMMUNICATIONS CORP 171,000.00 162,434.10 L BRANDS INC 782,000.00 255,020.00 256,020.00 L BRANDS INC 250,000.00 577,500.00 248,000.00 577,500.00 L ARAD SINC 500,000.00 577,500.00 248,000.00 12,202.50 LARAD SINC 500,000.00 348,000.00 12,202.50 LEAN CORP 500,000.00 490,000.00 12,202.50 LEAN CORP 12,000.00 12,002.50 0 LENNAR CORP 12,000.00 516,522.00 12,002.50 LEVI STRAUSS + CO 12,000.00 156,525.00 12,025.50 LEVI STRAUSS + CO 12,000.00 12,025.50 12,025.50 LEVI STRAUSS + CO 12,000.00 12,202.50 12,025.50 12,025.50 LEVI STRAUSS + CO 200,000.00					
KRAFT HEINZ FOODS CO 220,000.00 223,224.75 KRAFT HEINZ FOODS CO 100,000.00 104,496.80 KRAFT HEINZ FOODS CO 400,000.00 198,965.60 L 3 COMMUNICATIONS CORP 171,000.00 162,434.10 L BRANDS INC 782,000.00 836,975.00 L BRANDS INC 250,000.00 255,625.00 LAMAR MEDIA CORP 550,000.00 577,500.00 LARAD SINC 550,000.00 546,800.00 LERANDS INC 500,000.00 547,500.00 LARAD PEROLEUM INC 400,000.00 400,000.00 LARAD SINC 500,000.00 502,500.00 LEBANES REPUBLIC 500,000.00 40,675.00 LEBANES REPUBLIC 500,000.00 12,202.50 LEVEL 3 FINACINK INC 600,000.00 16,626.00 LEVEL 3 FINACINK INC 500,000.00 254,375.00 LOYDS BANKING GROUP PIC 200,000.00 23,213.60 LICYNLES BANKING GROUP PIC 200,000.00 23,544.75 LOCKHEED MARTIN CORP 200,000.00 23,544.75 LOCKHEED MARTIN CORP 200,					
KRAFT HEINZ FOODS CO 100,000.00 104,490.80 KRAFT HEINZ FOODS CO 100,000.00 100,931.00 L 3 COMMUNICATIONS CORP 171,000.00 162,434.10 L BRANDS INC 782,000.00 830,875.00 L BRANDS INC 782,000.00 265,625.00 L AMAR MEDIA CORP 550,000.00 265,625.00 LAMAR MEDIA CORP 550,000.00 502,000.00 LEAR CORP 500,000.00 630,200.00 LEAR CORP 500,000.00 400,000.00 LENNAR CORP 12,000.00 400,000.00 LENNAR CORP 12,000.00 1,202.50 LEVISTRAUSS + CO 1,500,000.00 609,000.00 LEVISTRAUSS + CO 1,500,000.00 609,000.00 LEVISTRAUSS + CO 1,500,000.00 156,26.00 LIERTY MUTUAL GROUP INC 200,000.00 203,213.60 LIEFERTY MUTUAL GROUP INC 200,000.00 203,213.60 LIEFERTY MUTUAL GROUP INC 200,000.00 203,254.40 LOCKHEED MARTIN CORP 200,000.00 203,2354.40 LOCKHEED MARTIN CORP 200,000.					
KRAFT HEINZ FOODS CO 100,000.00 100,931.00 KRAFT HEINZ FOODS CO 400,000.00 398,965.60 L 3 COMMUNICATIONS CORP 111,000.00 162,434.10 L BRANDS INC 782,000.00 265,625.00 L ARANDS INC 250,000.00 265,625.00 LARAD FETROLEUM INC 400,000.00 348,000.00 LARED PETROLEUM INC 400,000.00 348,000.00 LEBANESE REPUBLIC 500,000.00 507,500.00 LENNAR CORP 12,000.00 40,000.00 LENNAR CORP 40,00.00 40,000.00 LENNAR CORP 12,000.00 12,000.00 LENNAR CORP 12,000.00 14,650,000.00 LENNAR CORP 1,500,000.00 516,620.00 LEV 13 FINANCING INC 600,000.00 516,620.00 LEV 15 FINANCING INC 200,000.00 254,375.00 LIEVE 13 FINANCING INC 200,000.00 254,375.00 LIEVE 15 FINANCING INC 200,000.00 254,375.00 LIEVE 15 FINANCING INC 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00<					
KRAFT HEINZ FOODS CO 400,000.00 398,965.60 L 3 COMMUNICATIONS CORP 171,000.00 162,434.10 L BRANDS INC 782,000.00 830,875.00 L BRANDS INC 250,000.00 265,625.00 LAMAR MEDIA CORP 400,000.00 348,000.00 LAREOD FTROLEUM INC 400,000.00 348,000.00 LEAR CORP 500,000.00 90,000.00 LENNAR CORP 500,000.00 406,075.00 LENNAR CORP 12,000.00 406,075.00 LENNAR CORP 12,000.00 406,075.00 LEV STRAUSS + CO 1500,000.00 609,000.00 LEV STRAUSS + CO 1500,000.00 516,262.00 LEV STRAUSS + CO 500,000.00 203,213.60 LIFEPIO IN HEALTH INC 220,000.00 203,213.60 LIEFEPIO MARTIN CORP 200,000.00 203,213.60 LOCKHEED MARTIN CORP 200,000.00 203,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 300,000.00 303,334.60 LOCKHEED MARTIN CORP 300,000.00					
L 3 COMMUNICATIONS CORP 171,000.00 162,434.10 L BRANDS INC 782,000.00 330,875.00 L BRANDS INC 250,000.00 265,625.00 LAMAR MEDIA CORP 550,000.00 577,500.00 LAREDO PETROLEUM INC 400,000.00 348,000.00 LEBANEST REPUBLIC 500,000.00 490,000.00 LEBANEST REPUBLIC 500,000.00 40,675.00 LENNAR CORP 12,000.00 12,202.50 LEVEL 3 FINANCING INC 660,000.00 609,000.00 LEVEL 3 FINANCING INC 500,000.00 516,262.00 LEVEL 3 FINANCING INC 200,000.00 216,623.00 LEVEL 3 FINANCING INC 200,000.00 216,623.00 LIFETY ONT HEALTH INC 220,000.00 223,564.75 LICKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUSIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUSINE MARTIN					
L BRANDS INC 782,000.00 830,875.00 L BRANDS INC 250,000.00 256,625.00 LAMAR REDIA CORP 550,000.00 577,500.00 LAREDO PETROLEUM INC 400,000.00 502,500.00 LEBANES REPUBLIC 500,000.00 690,000.00 LEBANC CORP 40,000.00 40,000.00 LEBANC CORP 40,000.00 40,000.00 LENNAR CORP 12,000.00 12,202.50 LEVEL3 FINANCING INC 600,000.00 609,000.00 LEV STRAUSS + CO 1,500,000.00 16,605,000.00 LEVELS FINANCING INC 200,000.00 216,223.00 LIEVE STRAUSS + CO 200,000.00 203,213.60 LIFEYDINT HEALTH INC 200,000.00 203,213.60 LIFEPDINT HEALTH INC 200,000.00 203,213.61 LOCKHEED MARTIN CORP 200,000.00 203,235.64.75 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,373.00 LOCKHEED MARTIN CORP 200,000.00 204,373.00 LOCKHEED MARTIN CORP 200,00					,
L BRANDS INC 250,000.00 265,625.00 LAMAR MEDIA CORP 550,000.00 577,500.00 LAREDO PETROLEUM INC 400,000.00 348,000.00 LEAR CORP 500,000.00 549,000.00 LEBANESE REPUBLIC 500,000.00 490,000.00 LENNAR CORP 12,000.00 12,202.50 LEVEL 3 FINANCING INC 600,000.00 609,000.00 LEVEL 3 FINANCING INC 500,000.00 1,605,000.00 LEVEL 3 FINANCING INC 200,000.00 1,665,000.00 LEVEL 3 FINANCING INC 200,000.00 1,665,000.00 LEVEL 3 FINANCING INC 200,000.00 1,665,000.00 LEVEL 3 FINANCING INC 200,000.00 1,662.00 LGE AND KU ENERGY LLC 500,000.00 263,213.60 LIBERTY MUTUAL GROUP INC 200,000.00 225,475 LOCKHEED MARTIN CORP 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 204,374.20 LOUSIANA PACIFIC CORP 300,000.00 204,374.20 LOUSIANA PACIFIC CORP 300,000.00 204,334.20 LOUSIANA P					
LAMAR MEDIA CORP 550,000.00 577,500.00 LAREDO PETROLEUM INC 400,000.00 348,000.00 LEAR CORP 500,000.00 500,000.00 LEBANESE REPUBLIC 500,000.00 490,000.00 LENNAR CORP 40,000.00 40,675.00 LENNAR CORP 12,000.00 12,202.50 LEVI STRAUSS + CO 1,500,000.00 609,000.00 LEVI STRAUSS + CO 1,500,000.00 1,605,000.00 LIGETAND KU ENERGY LLC 500,000.00 2516,262.00 LIFEPOINT HEALTH INC 200,000.00 254,375.00 LIOCKHEED MARTIN CORP 200,000.00 254,375.00 LOCKHEED MARTIN CORP 200,000.00 203,564.75 LOCKHEED MARTIN CORP 200,000.00 200,733.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,334.20 LOCKHEED MARTIN CORP 200,000.00 204,334.20 LOCKHEED MARTIN CORP 200,000.00 204,334.20 LOUSINLE GAS + ELEC 300,000.00 308,334.60 MARSH + MCLENNAN COS INC </td <td></td> <td></td> <td></td> <td>,</td> <td></td>				,	
LAREDO PETROLEUM INC 400,000.00 348,000.00 LEAR CORP 500,000.00 502,500.00 LEBANESE REPUBLIC 500,000.00 490,000.00 LENNAR CORP 40,000.00 40,675.00 LENNAR CORP 12,000.00 12,202.50 LEV STRAUSS + CO 1,500,000.00 1605,000.00 LEV STRAUSS + CO 500,000.00 1605,000.00 LEV STRAUSS + CO 500,000.00 216,220.00 LIBERTY MUTUAL GROUP INC 200,000.00 226,375.00 LIOPOS BANKING GROUP PLC 200,000.00 225,4375.00 LOCKHEED MARTIN CORP 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 200,733.80 LOCKHEED MARTIN CORP 200,000.00 204,374.20 LOUSISIAN PACIFIC CORP 1,400,000.00 1,452,500.00 LOUSISIAN PACIFIC CORP 300,000.00 308,334.60 MARSH + MCLENNAN COS INC 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 302,733.00 MASC					
LEAR CORP 500,000.00 502,500.00 LEBANESE REPUBLIC 500,000.00 490,000.00 LENNAR CORP 40,000.00 40,075.00 LENNAR CORP 12,000.00 12,202.50 LEVEL 3 FINANCING INC 600,000.00 609,000.00 LEVI STRAUSS + CO 1,500,000.00 1605,000.00 LEVEL 3 FINANCING INC 500,000.00 203,213.60 LIFEPOINT HEALTH INC 220,000.00 223,437.00 LIOYDS BANKING GROUP PLC 200,000.00 223,54.40 LOCKHEED MARTIN CORP 200,000.00 223,54.75 LOCKHEED MARTIN CORP 200,000.00 203,73.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 300,000.00 204,874.20 LOUISIANA PACIFIC CORP 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 302,733.00 MASCO CORP 1,000,000.00 302,733.00 MASCO CORP <td></td> <td></td> <td></td> <td></td> <td></td>					
LEBANESE REPUBLIC 500,000.00 490,000.00 LENNAR CORP 40,000.00 40,675.00 LENNAR CORP 12,000.00 12,202.50 LEVEL 3 FINANCING INC 600,000.00 609,000.00 LEVI STRAUSS + CO 1,500,000.00 1,605,000.00 LEVI STRAUSS + CO 1,500,000.00 203,213.60 LIBERTY MUTUAL GROUP INC 200,000.00 2254,375.00 LLOYDS BANKING GROUP PLC 200,000.00 223,554.75 LOCKHEED MARTIN CORP 200,000.00 203,233.60 LOCKHEED MARTIN CORP 200,000.00 203,733.00 LOCKHEED MARTIN CORP 200,000.00 204,735.70 LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOULSIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOUVE S COS INC 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 98,000.00 MASCO CORP 1,000,000.00 98,000.00 MASCO					,
LENNAR CORP 40,000.00 40,675.00 LENNAR CORP 12,000.00 12,202.50 LEVLS J FINANCING INC 600,000.00 600,000.00 LEVLS TRAUSS + CO 1,500,000.00 1,605,000.00 LGHE AND KU ENERGY LLC 500,000.00 203,213.60 LIBERTY MUTUAL GROUP INC 200,000.00 204,375.00 LLOYDS BANKING GROUP PLC 200,000.00 202,954.40 LOCKHEED MARTIN CORP 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOCKHEED MARTIN CORP 200,000.00 200,474.20 LOUSIANA PACIFIC CORP 1,400,000.00 204,874.20 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOUISVILLE GAS + ELEC 200,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 308,334.60 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 98,000.00 MASCO CORP 1,000,000.00 98,000.00				•	
LENNAR CORP 12,000.00 12,202.50 LEVEL 3 FINANCING INC 600,000.00 609,000.00 LEVIL STRAUSS + CO 1,500,000.00 1,605,000.00 LG FE AND KU ENERGY LLC 500,000.00 203,213.60 LIBERTY MUTUAL GROUP INC 200,000.00 203,213.60 LIFEPOINT HEALTH INC 250,000.00 204,375.00 LLOYDS BANKING GROUP PLC 200,000.00 202,954.40 LOCKHEED MARTIN CORP 200,000.00 202,703.80 LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOULUSIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUSIANA PACIFIC CORP 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 1,000,000.00 980,000.00 MASCO CORP 450,000.00 486,000.00 MASCO CORP 450,000.00 980,000.00 MASCO CORP 000,000.00 980,000.00					
LEVEL 3 FINANCING INC 600,000.00 609,000.00 LEVI STRAUSS + CO 1,500,000.00 1,605,000.00 LGFE AND KU ENERGY LLC 500,000.00 516,262.00 LIBERTY MUTUAL GROUP INC 200,000.00 203,213.60 LIFEPOINT HEALTH INC 250,000.00 205,954.40 LOCKHEED MARTIN CORP 200,000.00 203,235.60 LOCKHEED MARTIN CORP 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 204,874.20 LOUISIANA PACIFIC CORP 300,000.00 302,733.00 LOUISVILLE GAS + ELEC 200,000.00 302,733.00 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 98,000.00 MASCO CORP 1,000,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 <					
LEVI STRAUSS + CO 1,500,00.00 1,605,000.00 LG+E AND KU ENERGY LLC 500,000.00 516,262.00 LIBERTY MUTUAL GROUP INC 200,000.00 203,213.60 LIFEPOINT HEALTH INC 250,000.00 254,375.00 LIOYDS BANKING GROUP PLC 200,000.00 202,954.40 LOCKHEED MARTIN CORP 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 200,000.00 204,374.20 LOUISIVILLE GAS + ELEC 200,000.00 204,334.20 LOUISIVILLE GAS + ELEC 300,000.00 302,733.00 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 100,000.00 980.000.00 MASCO CORP 100,000.00 980.000.00 MASCO CORP 100,000.00 98,000.00 <					
LG+E AND KU ENERGY LLC 500,000.00 516,262.00 LIBERTY MUTUAL GROUP INC 200,000.00 203,213.60 LIFEPOINT HEALTH INC 250,000.00 254,375.00 LLOYDS BANKING GROUP PLC 200,000.00 202,954.40 LOCKHEED MARTIN CORP 200,000.00 185,084.20 LOCKHEED MARTIN CORP 200,000.00 233,564.75 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISIVILLE GAS + ELEC 200,000.00 204,334.20 LOUISVILLE GAS + ELEC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 100,000.00 980,000.00 MASCO CORP 100,000.00 980,000.00 MASCO CORP 0.12 0.12 MASTR ADJUSTA					
LIBERTY MUTUAL GROUP INC 200,000.00 203,213.60 LIFEPOINT HEALTH INC 250,000.00 254,375.00 LLOYDS BANKING GROUP PLC 200,000.00 202,954.40 LOCKHEED MARTIN CORP 200,000.00 185,084.20 LOCKHEED MARTIN CORP 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUSIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,374.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12					
LIFEPOINT HEALTH INC 250,000.00 254,375.00 LLOYDS BANKING GROUP PLC 200,000.00 202,954.40 LOCKHEED MARTIN CORP 200,000.00 185,084.20 LOCKHEED MARTIN CORP 200,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 486,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE					
LLOYDS BANKING GROUP PLC 200,000.00 202,954.40 LOCKHEED MARTIN CORP 200,000.00 185,084.20 LOCKHEED MARTIN CORP 250,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUSIANA PACIFIC CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 980,000.00 MASCO CORP 100,000.00 980,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 <td></td> <td></td> <td></td> <td></td> <td></td>					
LOCKHEED MARTIN CORP 200,000.00 185,084.20 LOCKHEED MARTIN CORP 250,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 100,000.00 980,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					
LOCKHEED MARTIN CORP 250,000.00 223,564.75 LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					,
LOCKHEED MARTIN CORP 200,000.00 200,703.80 LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					
LOCKHEED MARTIN CORP 200,000.00 204,874.20 LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					
LOUISIANA PACIFIC CORP 1,400,000.00 1,452,500.00 LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					
LOUISVILLE GAS + ELEC 200,000.00 204,334.20 LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSC CORP 1,000,000.00 980,000.00 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					
LOWE S COS INC 300,000.00 308,334.60 MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 100,132.10 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 980,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 0.00,000.00 98,000.00 MASCO CORP 0.00,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					
MAGYAR EXPORT IMPORT BAN 300,000.00 302,733.00 MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 100,132.10 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 486,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06				,	
MARSH + MCLENNAN COS INC 100,000.00 99,766.40 MARSH + MCLENNAN COS INC 100,000.00 100,132.10 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 486,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 0.100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06				,	
MARSH + MCLENNAN COS INC 100,000.00 100,132.10 MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 486,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 0.00,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					,
MASCO CORP 1,000,000.00 980,000.00 MASCO CORP 450,000.00 486,000.00 MASCO CORP 100,000.00 98,000.00 MASCO CORP 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06					
MASCO CORP 450,000.00 486,000.00 MASCO CORP 100,000.00 98,000.00 MASTR ADJUSTABLE RATE MORTGAGE 0.12 0.12 MASTR ADJUSTABLE RATE MORTGAGE 0.08 0.06				•	
MASCO CORP100,000.0098,000.00MASTR ADJUSTABLE RATE MORTGAGE0.120.12MASTR ADJUSTABLE RATE MORTGAGE0.080.06					
MASTR ADJUSTABLE RATE MORTGAGE0.120.12MASTR ADJUSTABLE RATE MORTGAGE0.080.06					
MASTR ADJUSTABLE RATE MORTGAGE0.080.06					
					100 025 00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
MORGAN STANLEY			750,000.00	834,461.25
MORGAN STANLEY			300,000.00	336,111.60
MORGAN STANLEY			500,000.00	517,909.50
MORGAN STANLEY			250,000.00	265,387.00
MORGAN STANLEY			350,000.00	351,144.15
MORGAN STANLEY			100,000.00	95,410.80
MPLX LP			500,000.00	448,750.00
MPLX LP			500,000.00	437,500.00
MPLX LP			200,000.00	179,000.00
MPLX LP			225,000.00	201,375.00
MSCI INC			500,000.00	512,500.00
MYLAN INC			500,000.00	495,807.50
NABORS INDUSTRIES INC			200,000.00	199,006.40
NASDAQ INC			250,000.00	264,589.50
NBCUNIVERSAL ENTERPRISE			100,000.00	99,937.60
NEIMAN MARCUS GROUP LTD			200,000.00	124,000.00
NEIMAN MARCUS GROUP LTD			791,000.00	585,340.00
NEW GOLD INC			600,000.00	477,000.00
NEWCREST FINANCE PTY LTD			250,000.00	209,497.75
NEXTERA ENERGY CAPITAL			500,000.00	530,703.50
NIELSEN FINANCE LLC/CO			325,000.00	329,875.00
NIELSEN FINANCE LLC/CO			500,000.00	493,750.00
NOBLE ENERGY INC			450,000.00	430,598.25
NORTHWESTERN MUTUAL LIFE			500,000.00	600,746.50
NXP BV/NXP FUNDING LLC			500,000.00	500,000.00
NXP BV/NXP FUNDING LLC			200,000.00	206,500.00
NXP BV/NXP FUNDING LLC			400,000.00	400,500.00
O REILLY AUTOMOTIVE INC			300,000.00	324,516.90
O REILLY AUTOMOTIVE INC			100,000.00	100,889.30
OASIS PETROLEUM INC			811,000.00	519,040.00
OFFICE CHERIFIEN DES PHO			300,000.00	279,000.00
OWENS CORNING			200,000.00	200,116.40
PACIFIC GAS + ELECTRIC			100,000.00	96,898.80
PACKAGING CORP OF AMERIC			200,000.00	210,005.00
PACKAGING CORP OF AMERIC			100,000.00	97,188.70
PARTY CITY HOLDINGS INC			1,850,000.00	1,794,500.00
PBF HOLDING CO LLC			750,000.00	731,250.00
PENERBANGAN MALAYSIA BHD			1,500,000.00	1,511,970.00
PENSKE AUTOMOTIVE GROUP			750,000.00	757,500.00
PENSKE TRUCK LEASING/PTL			300,000.00	306,055.50
PENSKE TRUCK LEASING/PTL			250,000.00	253,949.50
				98,366.80
PENSKE TRUCK LEASING/PTL PENSKE TRUCK LEASING/PTL			100,000.00 200,000.00	197,993.00
PENTAIR FINANCE SA			100,000.00	
				96,936.20
PERNOD RICARD SA PERRIGO CO PLC			750,000.00 150,000.00	777,512.25
				148,939.20
PERTAMINA PERSERO PT			500,000.00	437,875.00
PERTAMINA PERSERO PT			500,000.00	412,500.00
PERTAMINA PERSERO PT			1,000,000.00	873,750.00
PERTAMINA PERSERO PT			250,000.00	196,323.75
			250,000.00	255,250.00
			500,000.00	397,500.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
PINNACLE ENTERTAINMENT			100,000.00	108,687.50
PINNACLE FOODS FINANCE L			150,000.00	144,000.00
PORT AUTH OF NEW YORK NEW JE			500,000.00	480,535.00
POST APARTMENT HOMES LP			225,000.00	218,066.18
POST HOLDINGS INC			1,250,000.00	1,309,375.00
POWER SECTOR ASSETS + LI			1,300,000.00	1,499,875.00
POWER SECTOR ASSETS + LI			500,000.00	645,000.00
PPL CAPITAL FUNDING INC			450,000.00	453,338.10
PRUDENTIAL FINANCIAL INC			500,000.00	555,886.00
PUGET ENERGY INC			200,000.00	229,131.40
PUGET ENERGY INC			250,000.00	281,644.25
PUGET ENERGY INC			200,000.00	193,777.40
QUALCOMM INC			100,000.00	95,915.90
REGAL ENTERTAINMENT GRP			48,000.00	48,000.00
REGAL ENTERTAINMENT GRP			600,000.00	579,000.00
REGENCY ENERGY PART/FINA			200,000.00	179,834.00
REGENCY ENERGY PARTNERS			700,000.00	605,598.00
REGIONS BANK			600,000.00	599,369.40
REGIONS FINANCIAL CORP			400,000.00	397,173.20
REP OF ANGOLA (NORTHERN			234,375.00	226,171.88
REPUBLIC OF ARGENTINA			700,000.00	798,000.00
REPUBLIC OF ARGENTINA			2,500,000.00	1,556,250.00
REPUBLIC OF ARGENTINA			736,069.95	824,398.34
REPUBLIC OF AZERBAIJAN			300,000.00	280,500.00
REPUBLIC OF CHILE			500,000.00	482,500.00
REPUBLIC OF CHILE			600,000.00	638,250.00
REPUBLIC OF COLOMBIA			300,000.00	301,500.00
REPUBLIC OF COLOMBIA			2,000,000.00	2,100,000.00
REPUBLIC OF COLOMBIA			2,000,000.00	2,205,000.00
REPUBLIC OF COLOMBIA			1,500,000.00	1,447,500.00
REPUBLIC OF COLOMBIA			300,000.00	250,500.00
REPUBLIC OF COLOMBIA			500,000.00	439,250.00
REPUBLIC OF COLOMBIA			900,000.00	857,250.00
REPUBLIC OF COLOMBIA			500,000.00	502,500.00
REPUBLIC OF COSTA RICA			500,000.00	416,875.00
REPUBLIC OF ECUADOR			300,000.00	243,000.00
REPUBLIC OF ECUADOR			700,000.00	519,750.00
REPUBLIC OF EL SALVADOR			1,017,000.00	948,352.50
REPUBLIC OF EL SALVADOR			450,000.00	438,750.00
REPUBLIC OF EL SALVADOR			250,000.00	213,125.00
REPUBLIC OF EL SALVADOR			300,000.00	299,250.00
REPUBLIC OF GABON			250,000.00	250,625.00
REPUBLIC OF GHANA			200,000.00	158,000.00
REPUBLIC OF GHANA			800,000.00	780,000.00
REPUBLIC OF INDONESIA			900,000.00	931,500.00
REPUBLIC OF INDONESIA			500,000.00	544,375.00
REPUBLIC OF INDONESIA			800,000.00	722,000.00
REPUBLIC OF INDONESIA			1,100,000.00	1,054,625.00
REPUBLIC OF INDONESIA			1,250,000.00	1,359,375.00
REPUBLIC OF INDONESIA			1,000,000.00	1,256,250.00
REPUBLIC OF INDONESIA			1,000,000.00	1,256,250.00
REPUBLIC OF INDONESIA			200,000.00	185,500.00
			1 050 000 00	2 001 275 00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
REPUBLIC OF PANAMA			1,500,000.00	1,627,500.00
REPUBLIC OF PANAMA			1,000,000.00	1,000,000.00
REPUBLIC OF PANAMA			200,000.00	196,000.00
REPUBLIC OF PANAMA			100,000.00	118,750.00
REPUBLIC OF PARAGUAY			350,000.00	339,500.00
REPUBLIC OF PERU			500,000.00	508,750.00
REPUBLIC OF PERU			2,850,000.00	3,569,625.00
REPUBLIC OF PERU			1,250,000.00	1,423,125.00
REPUBLIC OF PHILIPPINES			1,134,000.00	1,228,972.50
REPUBLIC OF PHILIPPINES			1,200,000.00	1,420,500.00
REPUBLIC OF PHILIPPINES			350,000.00	551,250.00
REPUBLIC OF PHILIPPINES			1,000,000.00	1,276,250.00
REPUBLIC OF PHILIPPINES			1,000,000.00	1,310,000.00
REPUBLIC OF PHILIPPINES			500,000.00	505,625.00
REPUBLIC OF PHILIPPINES			500,000.00	608,125.00
REPUBLIC OF PHILIPPINES			1,500,000.00	1,625,625.00
REPUBLIC OF POLAND			1,400,000.00	1,552,110.00
REPUBLIC OF POLAND			1,000,000.00	986,440.00
REPUBLIC OF POLAND			2,650,000.00	3,012,467.00
REPUBLIC OF POLAND			1,200,000.00	1,255,356.00
			200,000.00	210,400.00
REPUBLIC OF SENEGAL			325,000.00	288,437.50
REPUBLIC OF SERBIA			1,700,000.00	1,921,850.00
REPUBLIC OF SERBIA			250,000.00	282,625.00
REPUBLIC OF SERBIA			200,000.00	206,900.00
REPUBLIC OF SERBIA REPUBLIC OF SERBIA			400,000.00	409,200.00
REPUBLIC OF SERBIA			231,723.16 250,000.00	235,894.18 263,062.50
REPUBLIC OF SLOVENIA			1,000,000.00	1,133,109.30
REPUBLIC OF SLOVENIA			1,000,000.00	1,116,302.00
REPUBLIC OF SLOVENIA			700,000.00	771,455.51
REPUBLIC OF SOUTH AFRICA			1,200,000.00	1,140,000.00
REPUBLIC OF SOUTH AFRICA			1,000,000.00	1,042,500.00
REPUBLIC OF SOUTH AFRICA			500,000.00	534,750.00
REPUBLIC OF SOUTH AFRICA			2,000,000.00	2,054,000.00
REPUBLIC OF SRI LANKA			200,000.00	190,500.00
REPUBLIC OF SRI LANKA			1,000,000.00	954,970.00
REPUBLIC OF SRI LANKA			500,000.00	466,250.00
REPUBLIC OF SRI LANKA			2,050,000.00	1,988,500.00
REPUBLIC OF TURKEY			750,000.00	765,750.00
REPUBLIC OF TURKEY			1,500,000.00	1,669,500.00
REPUBLIC OF TURKEY			1,200,000.00	1,347,600.00
REPUBLIC OF TURKEY			200,000.00	222,300.00
REPUBLIC OF TURKEY			1,100,000.00	1,161,600.00
REPUBLIC OF TURKEY			500,000.00	468,750.00
REPUBLIC OF TURKEY			500,000.00	546,750.00
REPUBLIC OF TURKEY			1,000,000.00	1,070,000.00
REPUBLIC OF TURKEY			200,000.00	213,940.00
REPUBLIC OF VENEZUELA			700,000.00	278,250.00
REPUBLIC OF VENEZUELA			1,250,000.00	1,121,875.00
REPUBLIC OF ZAMBIA			300,000.00	237,750.00
REPUBLICA ORIENT URUGUAY			817,594.00	1,012,794.57
			700 000 00	064 500 00

ROMANIA 1,550,000.00 1,662,375.00 ROMANIA 1,350,000.00 1,440,000.00 ROMANIA 1,350,000.00 1,440,000.00 ROMANIA 1,350,000.00 1,440,800.00 ROPERTECHNOLCORES INC 303,000.00 1,279,978.82 ROWAL CONTING GEP FLC 300,000.00 323,343.20 ROVAL BK SCOTING GEP FLC 300,000.00 323,433.20 ROVAL BK SCOTING GEP FLC 300,000.00 323,433.20 ROVAL BK SCOTING GEP FLC 350,000.00 35,464,455 ROVAL BK SCOTING GEP FLC 350,000.00 35,464,455 ROVAL BK SCOTING GEP FLC 350,000.00 1,358,875,000 ROVAL BK SCOTING GEP FLC 350,000.00 35,464,455 ROVAL CARREBRA CRUISS 1,350,000.00 1,358,875,000 RUSSIAN FEDERATION 1,000,000.00 1,010,000.00 RUSSIAN FEDERATION 300,000.00 1,35,303,000 RUSSIAN FEDERATION 300,000.00 1,35,303,000 RUSSIAN FEDERATION 300,000.00 1,35,000,000 RUSSIAN FEDERATION 300,000.00 1,35,000,000 <tr< th=""><th>Security Name</th><th>Interest Rate</th><th>Maturity Date</th><th>Shares/Par Value</th><th>Base Market Value</th></tr<>	Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
NOMANIA 1.300.000 1.440.000.00 ROMANIA 1.200.000.00 346.800.00 ROMANIA 1.200.000.00 327,43.70 ROMANIA 300.000.00 303.946.50 ROMA INS COTIND GRP PLC 300.000.00 322,333.20 ROMA INS COTIND GRP PLC 300.000.00 422,333.20 ROMA INS COTIND GRP PLC 300.000.00 497,907.50 ROMA INS COTIND GRP PLC 300.000.00 495,007.00 ROMA INS COTIND GRP PLC 300.000.00 1,95.000.00 ROMANIA INC 1.000.000.00 1,92.000.00 RUSIAN FEDERATION 200.000.00 1,92.000.00 RUSIAN FEDERATION 350.000.00 352.000.00 SAMILIE NOLIFIS INC 150.000.00 152.72.60 SAMILIE NOLIFIS INC 150.000.00 154.72.72.60 SAMILIE NOLIFIS INC 150.000.00 154.72.60 SAMILIE NOLIFIS INC	ROMANIA			1,550,000.00	1,662,375.00
ROMANIA 1.200.000.00 174.079.68 ROWAN COMPANIES INC 300.000.00 237.743.70 ROWAN EX SCOTIND GRP PLC 300.000.00 332.333.20 ROVAL BK SCOTIND GRP PLC 300.000.00 232.333.20 ROVAL BK SCOTIND GRP PLC 300.000.00 237.43.70 ROVAL BK SCOTIND GRP PLC 300.000.00 237.43.70 ROVAL BK SCOTIND GRP PLC 300.000.00 247.07.50 ROVAL BK SCOTIND GRP PLC 300.000.00 230.000.00 ROVAL BK SCOTIND GRP PLC 300.000.00 200.000.00 RSP FERMIAN INC 1.000.000.00 200.000.00 RSPA FERMIAN INC 200.000.00 200.000.00 RUSIAN FEDERATION 500.000.00 435.000.00 SABINE PASS LIQUEFACTION 500.000.00 435.000.00 SABINE PASS LIQUEFACTION 500.000.00 150.5.00.00 SABINE PASS LIQUEFACTION 500.000.00 150.5.00.00 SABINE PASS LIQUEFACTION 500.000.00 150.5.00.00 SAMILLER MOLINES INC 150.000.00 151.27.26 SALLY HOLDINGS/SALLY CAP 100.000.00 151.27.26 </td <td>ROMANIA</td> <td></td> <td></td> <td>250,000.00</td> <td>291,875.00</td>	ROMANIA			250,000.00	291,875.00
NOPER TECHNOLOGIES INC 174.079.68 NOWAN COMPARIES INC 300.000.00 297.743.70 NOYAL BLY SCOTIND GR PLC 300.000.00 303.946.50 NOYAL BLY SCOTIND GR PLC 300.000.00 212.433.00 NOYAL BLY SCOTIND GR PLC 500.000.00 497.490.75 NOYAL BLY SCOTIND GR PLC 500.000.00 497.490.75 NOYAL BLY SCOTIND GR PLC 500.000.00 497.490.75 ROYAL BLY SCOTIND GR PLC 500.000.00 497.490.75 ROYAL DLY SCOTIND GR PLC 500.000.00 158.87.50.00 ROYAL BLY SCOTIND GR PLC 500.000.00 158.87.50.00 ROYAL CARIBBEAN CRUSES 1.500.000.00 201.300.00 RUSSIAN FEDERATION 1.000.000.00 201.500.00 RUSSIAN FEDERATION 1.000.000.00 435.000.00 SABINLE PAS LUGFACTION 350.000.00 435.000.00 SABINLE PAS LUGFACTION 350.000.00 154.272.60 SABINLE PAS LUGFACTION 150.000.00 154.272.60 SABINLE PAS LUGFACTION 150.000.00 154.272.60 SABINLE PAS LUGFACTION 150.000.00 154.272.60 <td>ROMANIA</td> <td></td> <td></td> <td>1,350,000.00</td> <td>1,404,000.00</td>	ROMANIA			1,350,000.00	1,404,000.00
ROWAN COMPANIES INC 300,000,00 297,743.70 ROYAL BS SCOTIND GRP PLC 300,000,00 322,333.20 ROYAL BS SCOTIND GRP PLC 200,000,00 215,403.00 ROYAL BS SCOTIND GRP PLC 350,000,00 497,907.50 ROYAL BS SCOTIND GRP PLC 350,000,00 158,875.00 RSP FEMAIAN INC 1,000,000,00 1,018,58.86 RUSSIAN FEDERATION 20,000,00 1,01,500,00 SABINE PASS LIQUEFACTION 500,000,00 1,01,500,00 SABINE PASS LIQUEFACTION 500,000,00 1,51,200,00 SABINE PASS LIQUEFACTION 150,000,00 1,51,200,00 SALIY HOLDINGS INC 150,000,00 1,51,500,00 SALIY HOLDINGS INC 150,000,00 1,51,500,00 SANTANDER HOLDINGS INS 100,000,00 1,51,668,90 SANTANDER HOLDINGS INS 100,000,00 1,51,668,90 SANTANDER HOLDINGS INS 100,000,00	ROMANIA			1,200,000.00	1,408,800.00
ROYAL BK SCOTLND GRP PLC 300,000,00 303,946.50 ROYAL BK SCOTLND GRP PLC 300,000,00 215,403.00 ROYAL BK SCOTLND GRP PLC 500,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 500,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 500,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 350,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 350,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 350,000,00 320,000,00 RUSSAN FEDERATION 864,950,04 1,036,085,85 RUSSAN FEDERATION 1,000,000,00 201,300,00 RUSSAN FEDERATION 350,000,00 322,000,00 SABINE FASS LIQUEFACTION 350,000,00 152,253,00 SABINE FASS LIQUEFACTION 150,000,00 152,253,00 SAULY HOLDINGS INC 150,000,00 151,000,00 SAULY HOLDINGS/SALLY CAP 1,000,000,00 171,868,90 SAULY HOLDINGS/SALLY CAP 100,000,00 171,868,90 SANTANDER HOLDINGS USA 175,000,00 171,868,90 SANTANDER HOLDINGS USA 100,000,00	ROPER TECHNOLOGIES INC			175,000.00	174,079.68
ROYAL BK SCOTLND GRP PLC 300,000,00 303,946.50 ROYAL BK SCOTLND GRP PLC 300,000,00 215,403.00 ROYAL BK SCOTLND GRP PLC 500,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 500,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 500,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 350,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 350,000,00 345,462.35 ROYAL BK SCOTLND GRP PLC 350,000,00 320,000,00 RUSSAN FEDERATION 864,950,04 1,036,085,85 RUSSAN FEDERATION 1,000,000,00 201,300,00 RUSSAN FEDERATION 350,000,00 322,000,00 SABINE FASS LIQUEFACTION 350,000,00 152,253,00 SABINE FASS LIQUEFACTION 150,000,00 152,253,00 SAULY HOLDINGS INC 150,000,00 151,000,00 SAULY HOLDINGS/SALLY CAP 1,000,000,00 171,868,90 SAULY HOLDINGS/SALLY CAP 100,000,00 171,868,90 SANTANDER HOLDINGS USA 175,000,00 171,868,90 SANTANDER HOLDINGS USA 100,000,00	ROWAN COMPANIES INC			300,000.00	297,743.70
BOYAL BK SCOTIND GRP PLC 300,000,00 322,332.20 BOYAL BK SCOTIND GRP PLC 500,000,00 497,907.50 ROYAL BK SCOTIND GRP PLC 350,000,00 354,601.25 ROYAL BK SCOTIND GRP PLC 350,000,00 158,872.00 RSP FERMIAN INC 1,000,000,00 158,872.00 RSP FERMIAN INC 1,000,000,00 201,000,00 RUSSIAN FEDERATION 20,000,00 1,015,000,00 SABIR FASS LUQLEFACTION 500,000,00 435,000,00 SABIR FASS LUQLEFACTION 500,000,00 125,353,05 SABIR FASS LUQLEFACTION 500,000,00 125,250,000,00 SABIR FASS LUQLEFACTION 150,000,00 125,253,00 SABIR FASS LUQLEFACTION 150,000,00 152,250,00 SABIR FASS LUQLEFACTION 100,000,00 154,272,60 SABIR FASS LUQLEFACTION 100,000,00 175,000,00 SALLY HOLDINGS/SALLY CAP 100,000,00 175,60,00 SANTANDER HOLDINGS USA 100,000,00 171,668,50 SANTANDER HOLDINGS USA 100,000,00 171,668,50 SANTANDER HOLDINGS USA 100,000,00	ROYAL BK SCOTLND GRP PLC				
ROYAL BK SCOTLND GRP PLC 200,000.00 477,907.50 ROYAL BK SCOTLND GRP PLC 350,000.00 477,907.50 ROYAL LK SCOTLND GRP PLC 350,000.00 1,588,750.00 RSP PERMINNC 1,000,000.00 920,000.00 RUSSAN FEDERATION 864,950.44 1,005,88,750.00 RUSSAN FEDERATION 20,000.00 1,013,500.00 RUSSAN FEDERATION 50,000.00 1,015,000.00 SAINIF FASS LIQUEFACTION 50,000.00 152,053.00 SAINIF FASS LIQUEFACTION 150,000.00 152,053.00 SAINIF FASS LIQUEFACTION 150,000.00 152,253.05 SAINIF FASS LIQUEFACTION 150,000.00 152,253.05 SAINIF FASS LIQUEFACTION 150,000.00 152,253.05 SAINIF FASS LIQUEFACTION 150,000.00 152,453.05 SAINIF FASS LIQUEFACTION 150,000.00 152,453.05 SAINIF ADER HOLDINGS INC 150,000.00 152,453.05 SAINIF CASS LIQUEFACTION 100,000.00 172,686.80 SAILY HOLDINGS SAILY CAP 50,000.00 172,686.80 SAILY HOLDINGS INC 20,0000.00	ROYAL BK SCOTLND GRP PLC				
ROYAL BK SCOTLND GRP PLC 500,000.00 497,907.50 ROYAL BK SCOTLND GRP PLC 350,000.00 354,604.25 ROYAL KK SCOTLND GRP PLC 1,550,000.00 920,000.00 RSP PERMIAN INC 1,000,000.00 920,000.00 RUSSIAN FEDERATION 200,000.00 201,300.00 RUSSIAN FEDERATION 200,000.00 201,300.00 SABINE PASS LIQUEFACTION 500,000.00 322,000.00 SABINE PASS LIQUEFACTION 500,000.00 154,225.80 SABINE PASS LIQUEFACTION 150,000.00 154,225.80 SALLY HOLDINGS INC 150,000.00 154,225.80 SALLY HOLDINGS SIALY CAP 100,000.00 101,000.00 SALLY HOLDINGS SIALY CAP 100,000.00 101,664.60 SANTANDER NOLDINGS USA 100,000.00 199,264.60 SANTANDER NOLDINGS USA 100,000.00 199,690.00 SANTANDER NOLDINGS USA 100,000.00 199,690.00 SANTANDER KU GROUP HLDGS 100,000.00 199,690.00 SANTANDER KU GROUP HLDGS 100,000.00 164,250.00 SANTANDER KU K GROUP HLDGS 200,0000.00	ROYAL BK SCOTLND GRP PLC			200,000.00	
ROYAL LARIBEAN CRUISES 35,000.00 354,60.25 ROYAL CARIBEAN CRUISES 1,550,000.00 920,000.00 RUSSAN FEDERATION 864,950.04 1,036,858.86 RUSSAN FEDERATION 20,000.00 1,015,000.00 RUSSAN FEDERATION 20,000.00 1,015,000.00 SAINE FASS LQUEFACTION 10,000,000.00 135,000.00 SAINE FASS LQUEFACTION 150,000.00 322,000.00 SABMILER HOLDINGS INC 150,000.00 154,235.05 SALLY HOLDINGS SALLY CAP 500,000.00 151,500.00 SALLY HOLDINGS SALLY CAP 500,000.00 101,664.60 SANTANDER HANLS NA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 100,000.00 99,680.70 SANTANDER HOLDINGS USA 100,000.00 99,680.70 SANTANDER HOLDINGS USA 100,000.00 99,680.70 SANTANDER HOLDINGS USA 100,000.00 99,690.70 SANTANDER HOLDINGS USA 100,000.00 99,690.70 SANTANDER HOLDINGS USA 100,000.00 99,917.50				•	
ROYAL CARINEEAN CRUISES 1,550,000.00 1,588,750.00 RSP PERMIAN INC 1,000,000.00 920,000.00 RUSSIAN FEDERATION 200,000.00 201,300.00 RUSSIAN FEDERATION 1,000,000.00 1,015,000.00 SABINE FASS LIQUEFACTION 500,000.00 332,000.00 SABINE FASS LIQUEFACTION 350,000.00 332,000.00 SABINE FASS LIQUEFACTION 150,000.00 152,353.05 SABINE FASS LIQUEFACTION 150,000.00 1,010,000.00 SALLY HOLDINGS INC 1,000,000.00 1,010,000.00 SALLY HOLDINGS/SALLY CAP 1,000,000.00 1,010,000.00 SANTANDER HOLDINGS USA 100,000.00 192,646.00 SANTANDER HOLDINGS USA 100,000.00 193,660.70 SANTANDER HOLDINGS USA 100,000.00 196,969.60 SANTANDER HOLDINGS USA 100,000.00 198,660.70 SANTANDER UK GROUP HLDGS 100,000.00 198,600.70 SANTANDER UK GROUP HLDGS 100,000.00 198,100.00 SANTANDER UK GROUP HLDGS 100,000.00 131,168.50 SANTANDER UK GROUP HLDGS 100,000.	ROYAL BK SCOTLND GRP PLC			350.000.00	
RSP PERMIAN INC 1,000,000.00 920,000.00 RUSSIAN FEDERATION 200,000.00 201,300.00 RUSSIAN FEDERATION 200,000.00 201,300.00 RUSSIAN FEDERATION 1,000,000.00 435,000.00 SABINE FASS LIQUEFACTION 500,000.00 435,000.00 SABINE FASS LIQUEFACTION 350,000.00 322,000.00 SABINE FASS LIQUEFACTION 150,000.00 152,235.05 SABINE FASS LIQUEFACTION 150,000.00 154,272.60 SALLY HOLDINGS INC 150,000.00 154,272.60 SALLY HOLDINGS/SALLY CAP 500,000.00 101,664.60 SANTANDER RANK NA 100,000.00 101,664.60 SANTANDER NOLDINGS USA 100,000.00 193,264.00 SANTANDER NUCLINGS 100,000.00 98,860.70 SANTANDER NUCR ROLP HLDGS 100,000.00 198,690.00 SANTANDER UK GROUP HLDGS 100,000.00 131,200.00 SANTANDER UK GROUP HLDGS 100,000.00 131,200.00 SANTANDER UK GROUP HLDGS 300,000.00 131,200.00 SANTANDER UK GROUP HLDGS 300,000.00 131,200.	ROYAL CARIBBEAN CRUISES				
RUSSIAN FEDERATION 864,950.04 1,036,858.86 RUSSIAN FEDERATION 200,000.00 201,300.00 SABINE FASS LIQUEFACTION 500,000.00 435,000.00 SABINE FASS LIQUEFACTION 350,000.00 332,000.00 SABINE FASS LIQUEFACTION 350,000.00 332,000.00 SABINE FASS LIQUEFACTION 350,000.00 332,000.00 SABINE FASS LIQUEFACTION 150,000.00 152,353.05 SABINE FASS LIQUEFACTION 1,000,000.00 1,010,000.00 SALLY HOLDINGS INC 1,000,000.00 1,010,000.00 SALLY HOLDINGS/SALLY CAP 1,000,000.00 101,664.60 SANTANDER BAK NA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 100,000.00 196,696.60 SANTANDER K GROUP HLDGS 200,000.00 196,969.60 SANTANDER K GROUP HLDGS 100,000.00 322,000.00 SANTANDER K UK GROUP HLDGS 100,000.00 322,000.00 SANTANDER K UK PLC 200,000.00 322,000.00 SBA COMMUNICATIONS CORP 300,000.00 312,000.00 SCRIPPS NETWORKS INTERAC 200,000.00	RSP PERMIAN INC				
RUSSIAN FEDERATION 200,000,000 201,300,00 RUSSIAN FEDERATION 1,000,000,000,000 1,015,000,00 SABINE FASS LIQUEFACTION 550,000,00 322,000,00 SABINE FASS LIQUEFACTION 150,000,00 152,333,05 SABMILLER HOLDINGS INC 150,000,00 154,373,000 SABILY HOLDINGS/SALLY CAP 500,000,00 1,100,000,000 SANTANDER BANK NA 100,000,00 101,75,000,00 SANTANDER HOLDINGS USA 100,000,00 101,664,60 SANTANDER HOLDINGS USA 100,000,00 192,646,60 SANTANDER HOLDINGS USA 100,000,00 196,969,60 SANTANDER UK GROUP HLDGS 100,000,00 196,969,60 SANTANDER UK GROUP HLDGS 100,000,00 198,92,00 SANTANDER UK GROUP HLDGS 100,000,00 198,92,00 SANTANDER UK GROUP HLDGS 100,000,00 198,92,00 SANTANDER UK PLC 200,000,00 198,92,00 SANTANDER UK PLC 200,000,00 194,20,000 SANTANDER UK PLC 200,000,00 194,20,000 SANTANDER UK PLC 200,000,00 194,20,00					
RUSSIAN FEDERATION 1.000.000.00 1.015.000.00 SABINE PASS LIQUEFACTION 350,000.00 435,000.00 SABINE PASS LIQUEFACTION 150,000.00 152,353.05 SABINE PASS LIQUEFACTION 150,000.00 152,353.05 SABINE PASS LIQUEFACTION 150,000.00 152,353.05 SABINE PASS LIQUEFACTION 1,000,000.00 152,353.05 SABINE PASS LIQUEFACTION 1,000,000.00 152,353.05 SALLY HOLDINGS/SALLY CAP 1,000,000.00 1517,500.00 SANTANDER BANK NA 100,000.00 93,264.60 SANTANDER HOLDINGS USA 100,000.00 193,663.00 SANTANDER ISSUANCES 200,000.00 171,668.00 SANTANDER ISSUANCES 200,000.00 98,680.70 SANTANDER UK GROUP HLDGS 100,000.00 98,680.70 SANTANDER UK GROUP HLDGS 300,000.00 1312,000.00 SANTANDER UK GROUP HLDGS 300,0					
SABINE PASS LIQUEFACTION 500,000.00 3435,000.00 SABINE PASS LIQUEFACTION 350,000.00 322,000.00 SABMILLER HOLDINGS INC 150,000.00 154,272.60 SABMILLER HOLDINGS INC 150,000.00 1,010,000.00 SALLY HOLDINGS/SALLY CAP 1,000,000.00 93,264.60 SANTANDER BANK NA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 175,000.00 196,969.60 SANTANDER HOLDINGS USA 100,000.00 99,964.60 SANTANDER HOLDINGS USA 100,000.00 196,969.60 SANTANDER UG GROUP HLDGS 200,000.00 99,900.00 SANTANDER UG GROUP HLDGS 100,000.00 99,900.00 SANTANDER UG GROUP HLDGS 100,000.00 208,190.20 SANTANDER UG ROUP HLDGS 100,000.00 104,250.00 SANTANDER UG ROUP HLDGS 100,000.00 199,994.60 SANTANDER UG ROUP HLDGS 200,000.00 208,400.00 SANTANDER UG ROUP HLDGS 100,000.00 104,250.00 SANTANDER UG ROUP HLDGS 200,000.00 199,194.80 SCRIPPS NETWORKS INTERAC 200,000.00 <td></td> <td></td> <td></td> <td></td> <td></td>					
SABINE PASS LIQUERACTION 350,000.00 322,000.00 SABMILLER HOLDINGS INC 150,000.00 152,353.05 SALLY HOLDINGS/SALLY CAP 1,000,000.00 1,010,000.00 SALLY HOLDINGS/SALLY CAP 500,000.00 517,500.00 SALLY HOLDINGS/SALLY CAP 500,000.00 517,500.00 SANTANDER BANK NA 100,000.00 93,264.60 SANTANDER HOLDINGS USA 100,000.00 117,668.90 SANTANDER ING GROUP HLDGS 200,000.00 196,996.00 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK GROUP HLDGS 100,000.00 263,190.00 SANTANDER UK GROUP HLDGS 100,000.00 263,190.00 SANTANDER UK GROUP HLDGS 100,000.00 104,250.00 SANTANDER UK GROUP HLDGS 100,000.00 199,901.00 SANTANDER UK GROUP HLDGS 200,000.00 199,901.00 SANTANDER UK GROUP HLDGS 100,000.00 199,901.00 SANTANDER UK GROUP HLDGS 200,000.00 199,901.00 SCRIPPS NETWORKS INTERAC 2					
SABMILLER HOLDINGS INC 150,000,00 152,353.05 SABMILLER HOLDINGS INC 150,000,00 154,272.60 SALLY HOLDINGS/SALLY CAP 500,000,00 517,500.00 SANTANDER BANK NA 100,000,00 99,264.60 SANTANDER HOLDINGS USA 100,000,00 192,668.60 SANTANDER HOLDINGS USA 100,000,00 196,965.60 SANTANDER HOLDINGS USA 100,000,00 99,900.00 SANTANDER UK GROUP HLDGS 100,000,00 99,900.00 SANTANDER UK GROUP HLDGS 100,000,00 99,900.00 SANTANDER UK GROUP HLDGS 100,000,00 99,900.00 SANTANDER UK PLC 200,000,00 99,900.00 SANTANDER UK PLC 200,000,00 104,250.00 SANTANDER UK PLC 200,000,00 104,250.00 SBA COMMUNICATIONS CORP 864,000,00 851,040.00 SBA TELECOMMUNICATIONS 300,000,00 199,912.01.80 SCRIPPS NETWORKS INTERAC 200,000,00 199,912.01.80 SCRIPPS NETWORKS INTERAC 200,000,00 191,201.80 SEALED AIR CORP 900,000,00 293,350.00					
SABMILLER HOLDINGS INC 150,000.00 154,272.60 SALLY HOLDINGS/SALLY CAP 0.000,000.00 1,010,000.00 SALTY HOLDINGS/SALLY CAP 550,000.00 517,500.00 SANTANDER BANK NA 100,000.00 99,264.60 SANTANDER HOLDINGS USA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 100,000.00 196,969.60 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK GROUP HLDGS 100,000.00 104,250.00 SBA COMMUNICATIONS CORP 864,000.00 851,040.00 SBA COMMUNICATIONS CORP 300,000.00 191,201.80 SCHLIPS NETWORKS INTERAC 200,000.00 191,201.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 300,000.00 191,201.80 SEALED AIR CORP 300,000.00 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
SALLY HOLDINGS/SALLY CAP 1,000,000.00 1,010,000.00 SALLY HOLDINGS/SALLY CAP 500,000.00 517,500.00 SANTANDER BANK NA 100,000.00 99,264.60 SANTANDER HOLDINGS USA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 175,000.00 171,668.90 SANTANDER ISJUANCES 200,000.00 196,969.60 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK GROUP HLDGS 100,000.00 208,807.00 SANTANDER UK GROUP HLDGS 200,000.00 208,900.00 SANTANDER UK GROUP HLDGS 100,000.00 104,250.00 SBA COMMUNICATIONS CORP 360,000.00 131,000.00 SCRIPPS NETWORKS INTERAC 200,000.00 199,17.50 SCRIPPS NETWORKS INTERAC 200,000.00 199,17.50 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 191,201.80 SEALED AIR CORP 300,000.00 193,535.20 SEALED AIR CORP 200,000.00 291,500.00 SENSATA TECHNOLOGIES BV 200,000.00 292,500.0					
SALLY HOLDINGS/SALLY CAP 500,000.00 517,500.00 SANTANDER BANK NA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 175,000.00 171,686.90 SANTANDER HOLDINGS USA 100,000.00 196,969.60 SANTANDER UK GROUP HLDGS 100,000.00 98,680.70 SANTANDER UK GROUP HLDGS 100,000.00 98,680.70 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK GROUP HLDGS 100,000.00 208,190.20 SANTANDER UK GROUP HLDGS 100,000.00 104,250.00 SANTANDER UK PLC 200,000.00 112,000.00 SBA COMMUNICATIONS CORP 300,000.00 112,000.00 SCRIPPS NETWORKS INTERAC 200,000.00 199,715.00 SCRIPPS NETWORKS INTERAC 200,000.00 191,21.80 SCRIPPS NETWORKS INTERAC 200,000.00 193,535.20 SEALED AIR CORP 900,000.00 293,500.00 SENSATA TECHNOLOGIES BV 200,000.00 293,500.00 SENSATA TECHNOLOGIES BV 200,000.00 293,500.00 SENSATA TECHNOLOGIES BV 200,000.00					
SANTANDER BANK NA 100,000.00 99,264.60 SANTANDER HOLDINGS USA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 175,000.00 171,686.90 SANTANDER ISSUANCES 200,000.00 99,900.00 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK GROUP HLDGS 200,000.00 208,190.20 SANTANDER UK GROUP HLDGS 100,000.00 208,190.20 SANTANDER UK PLC 200,000.00 208,190.20 SANTANDER UK PLC 200,000.00 312,000.00 SBA COMMUNICATIONS CORP 864,000.00 312,000.00 SCRIPPS NETWORKS INTERAC 200,000.00 319,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 199,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,118.00 SEALED AIR CORP 900,000.00 193,535.20 SEMPAR ENERGY 200,000.00 193,535.20 SENSATA TECHNOLOGIES BV 300,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 212,500.00 <td></td> <td></td> <td></td> <td></td> <td></td>					
SANTANDER HOLDINGS USA 100,000.00 101,664.60 SANTANDER HOLDINGS USA 175,000.00 171,686.90 SANTANDER KISSUANCES 200,000.00 98,680.70 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK GROUP HLDGS 100,000.00 208,190.20 SANTANDER UK GROUP HLDGS 100,000.00 208,190.20 SANTANDER UK PLC 200,000.00 104,250.00 SBA COMMUNICATIONS CORP 300,000.00 104,250.00 SBA TELECOMMUNICATIONS 300,000.00 195,104.80 SCHLUMBERGER INVESTMENT 500,000.00 195,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SCRIPPS NETWORKS INTERAC 200,000.00 193,535.20 SEMPRA ENERGY 200,000.00 233,250.00 SENSATA TECHNOLOGIES BV 200,000.00 245,548.25 SEVENTY SEVEN OPERATING 250,000.00 245,548.25 SEVENTY SEVEN OPERATING 250,000.00 245,548.25 SIGAN HOLDINGS INC 585,000.00 525,25	· ·				
SANTANDER HOLDINGS USA 175,000.00 171,686.90 SANTANDER ISSUANCES 200,000.00 196,996,60 SANTANDER UK GROUP HLDGS 100,000.00 98,680.70 SANTANDER UK GROUP HLDGS 100,000.00 208,190.20 SANTANDER UK GROUP HLDGS 200,000.00 208,190.20 SBA COMMUNICATIONS CORP 864,000.00 851,040.00 SBA CELECOMMUNICATIONS CORP 300,000.00 312,000.00 SCHIPS NETWORKS INTERAC 200,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 191,201.80 SEALED AIR CORP 300,000.00 293,250.00 SEANTA ECHNOLOGIES BV 200,000.00 293,250.00 SES GLOBAL AMERICAS HLDG 250,000.00 293,250.00 SENSATA TECHNOLOGIES BV 200,000.00 293,250.00 SES GLOBAL AMERICAS HLDG 250,000.00 212,500.00 SENSATA TECHNOLOGIES BV 250,000.00 212,500.00 SENSATA TECHNOLOGIES BV 250,000.00					,
SANTANDER ISSUANCES 200,000.00 196,969.60 SANTANDER UK GROUP HLDGS 100,000.00 98,880.70 SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK PLC 200,000.00 288,102.00 SBA COMMUNICATIONS CORP 864,000.00 851,040.00 SBA TELECOMMUNICATIONS CORP 300,000.00 312,000.00 SCHLUMBERGER INVESTMENT 500,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 195,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 190,000.00 SCRIPPS NETWORKS INTERAC 200,000.00 191,01.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,01.80 SCRIPPS NETWORKS INTERAC 200,000.00 193,535.20 SEALED AIR CORP 300,000.00 235,55.00 SENSATA TECHNOLOGIES BV 300,000.00 246,508.25 SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SIGNODE INDUSTRIAL GROUP 300,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP P 500,000.00 495,219.00 SIGNODE INDUSTRIAL GROUP P 500,000.00					
SANTANDER UK GROUP HLDGS 100,000.00 99,680.70 SANTANDER UK GROUP HLDGS 100,000.00 099,900.00 SANTANDER UK GROUP HLDGS 200,000.00 208,190.20 SANTANDER UK PLC 200,000.00 208,190.20 SBA COMMUNICATIONS CORP 300,000.00 312,000.00 SBA TELECOMMUNICATIONS CORP 300,000.00 312,000.00 SCHUMBERGER INVESTMENT 500,000.00 499,917.50 SCHUPPS NETWORKS INTERAC 200,000.00 195,104.80 SCHIPPS NETWORKS INTERAC 200,000.00 195,104.80 SCHIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 191,001.80 SEALED AIR CORP 500,000.00 193,535.20 SENSATA TECHNOLOGIES BV 200,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 245,540.00 SIGANDE INDUSTRIAL GROUP 500,000.00 245,540.00 SIGANDE INDUSTRIAL GROUP LP 500,000.00					,
SANTANDER UK GROUP HLDGS 100,000.00 99,900.00 SANTANDER UK PLC 200,000.00 208,190.20 SBA COMMUNICATIONS CORP 864,000.00 851,040.00 SBA COMMUNICATIONS CORP 300,000.00 104,250.00 SBA TELECOMMUNICATIONS 300,000.00 142,500.00 SCHUMBERGER INVESTMENT 500,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 191,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,210.80 SEALED AIR CORP 500,000.00 936,320.00 SENATA TECHNOLOGIES BV 200,000.00 193,535.20 SENSATA TECHNOLOGIES BV 200,000.00 293,550.00 SENSATA TECHNOLOGIES BV 200,000.00 293,500.00 SENSATA TECHNOLOGIES BV 200,000.00 293,250.00 SENSATA TECHNOLOGIES BV 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 550,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGNODE INDUSTRIAL GROUP LP 500,000.00 393,932.00 SIMON PROPERTY GROUP LP 500,000.00					
SANTANDER UK PLC 200,000.00 208,190.20 SBA COMMUNICATIONS CORP 864,000.00 851,040.00 SBA TELECOMMUNICATIONS CORP 100,000.00 104,250.00 SBA TELECOMMUNICATIONS 300,000.00 312,000.00 SCHLUMBERGER INVESTMENT 500,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 510,000.00 SEALED AIR CORP 900,000.00 510,000.00 SEALED AIR CORP 900,000.00 918,535.20 SENSATA TECHNOLOGIES BV 300,000.00 293,250.00 SENSATA TECHNOLOGIES BV 200,000.00 293,250.00 SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 392,926.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,594.00 SIMON PROPERTY GROUP LP 500,000.00 583,500.00 SIMON PROPERTY GROUP LP 500,000.00 583,500.00 SIMON PROPERTY GROUP LP 500,000.00 522,500.00 </td <td></td> <td></td> <td></td> <td></td> <td></td>					
SBA COMMUNICATIONS CORP 864,000.00 851,040.00 SBA COMMUNICATIONS CORP 100,000.00 104,250.00 SBA TELECOMMUNICATIONS 300,000.00 312,000.00 SCHLUMBERGER INVESTMENT 500,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SCRIPPS NETWORKS INTERAC 200,000.00 510,000.00 SEALED AIR CORP 500,000.00 510,000.00 SEALED AIR CORP 200,000.00 918,000.00 SEMPRA ENERGY 200,000.00 918,000.00 SENSATA TECHNOLOGIES BV 300,000.00 204,500.00 SEVENTY SEVEN OPERATING 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 329,26.00 SIGODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGONDE INDUSTRIAL GROUP LP 500,000.00 495,904.00 SIMON PROPERTY GROUP LP 500,000.00 583,500.00 SIMON PROPERTY GROUP LP 500,000.00 522,500.00 SIMON PROPERTY GROUP LP 500,000.00 522,500.00 SIMON PROPERTY GROUP LP 500,000.00 522,					
SBA COMMUNICATIONS CORP 100,000.00 104,250.00 SBA TELECOMMUNICATIONS 300,000.00 312,000.00 SCHLUMBERGER INVESTMENT 500,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 195,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 510,000.00 SEALED AIR CORP 900,000.00 193,535.20 SENSATA TECHNOLOGIES BV 200,000.00 293,250.00 SENSATA TECHNOLOGIES BV 200,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 392,926.00 SILGAN HOLDINGS INC 585,000.00 392,926.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINON PROPERTY GROUP LP 500,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 522,500.00 SINON PROPERTY GROUP LP 500,000.00 522,500.00 SINCLAIR TELEVISION GROU 500,000.00 522,					
SBA TELECOMMUNICATIONS 300,000.00 312,000.00 SCHLUMBERGER INVESTMENT 500,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 195,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 918,000.00 SEALED AIR CORP 200,000.00 193,535.20 SENDRA ENERGY 200,000.00 293,255.00 SENSATA TECHNOLOGIES BV 200,000.00 246,548.25 SE COBAL AMERICAS HLDG 250,000.00 246,548.25 SE VENTY SEVEN OPERATING 250,000.00 322,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 221,500.00 SIGNODE INDUSTRIAL GROUP 250,000.00 322,926.00 SIGNODE INDUSTRIAL GROUP LP 500,000.00 495,904.00 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINON PROPERTY GROUP LP 500,000.00 583,500.00 SINON PROPERTY GROUP LP 500,000.00 583,500.00 SINCLAIR TELEVISION GROU 600,000.00					
SCHLUMBERGER INVESTMENT 500,000.00 499,917.50 SCRIPPS NETWORKS INTERAC 200,000.00 195,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 510,000.00 SEALED AIR CORP 900,000.00 918,000.00 SEMPRA ENERGY 200,000.00 293,253.00 SENSATA TECHNOLOGIES BV 200,000.00 204,500.00 SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 392,926.00 SIGNON PROPERTY GROUP LP 500,000.00 392,926.00 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SIMON PROPERTY GROUP LP 500,000.00 595,237.50 SINCLAIR TELEVISION GROU 500,000.00 583,500.00 SIRIUS XM RADIO INC 500,000.00 582,500.00 SOCIALIST REP OF VIETNAM 1,800,000.00 392,520.00 SOCIALIST REP OF VIETNAM 300,000.00 2					
SCRIPPS NETWORKS INTERAC 200,000.00 195,104.80 SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 510,000.00 SEALED AIR CORP 900,000.00 918,000.00 SEALED AIR CORP 200,000.00 193,535.20 SENSATA TECHNOLOGIES BV 200,000.00 293,535.20 SENSATA TECHNOLOGIES BV 200,000.00 204,500.00 SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGNODE INDUSTRIAL GROUP LP 500,000.00 495,904.00 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SINCLAIR TELEVISION GROU 500,000.00 522,500.00 SIRUS XM RADIO INC 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750					
SCRIPPS NETWORKS INTERAC 200,000.00 191,201.80 SEALED AIR CORP 500,000.00 510,000.00 SEALED AIR CORP 900,000.00 918,000.00 SEMPRA ENERGY 200,000.00 193,535.20 SENSATA TECHNOLOGIES BV 300,000.00 293,250.00 SENSATA TECHNOLOGIES BV 200,000.00 204,500.00 SENSATA TECHNOLOGIES BV 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGNODE INDUSTRIAL GROUP LP 500,000.00 212,500.00 SINON PROPERTY GROUP LP 500,000.00 495,934.00 SINOLAIR TELEVISION GROU 100,000.00 133,955.20 SINCLAIR TELEVISION GROU 500,000.00 522,500.00 SIRUS XM RADIO INC 500,000.00 522,500.00 SOCIALIST REP OF VIETNAM 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SEALED AIR CORP 500,000,00 510,000.00 SEALED AIR CORP 900,000,00 918,000,00 SEMPRA ENERGY 200,000,00 193,535.20 SENSATA TECHNOLOGIES BV 300,000,00 293,250.00 SENSATA TECHNOLOGIES BV 200,000,00 204,500.00 SES GLOBAL AMERICAS HLDG 250,000,00 246,548.25 SEVENTY SEVEN OPERATING 250,000,00 87,500.00 SHINHAN BANK 400,000,00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000,00 212,500.00 SIGNODE INDUSTRIAL GROUP 250,000,00 212,500.00 SIGNON PROPERTY GROUP LP 500,000,00 295,9237.50 SIMON PROPERTY GROUP LP 500,000,00 495,904.00 SINCLAIR TELEVISION GROU 600,000,00 533,500.00 SIRUS XM RADIO INC 500,000,00 522,500.00 SOCIALIST REP OF VIETNAM 1,800,000,00 495,219.00 SOCIALIST REP OF VIETNAM 300,000,00 287,372.49					
SEALED AIR CORP 900,000.00 918,000.00 SEMPRA ENERGY 200,000.00 193,535.20 SENSATA TECHNOLOGIES BV 300,000.00 293,250.00 SENSATA TECHNOLOGIES BV 200,000.00 204,500.00 SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGNODE INDUSTRIAL GROUP LP 500,000.00 295,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRIUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 522,500.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00					
SEMPRA ENERGY 200,000.00 193,535.20 SENSATA TECHNOLOGIES BV 300,000.00 293,250.00 SENSATA TECHNOLOGIES BV 200,000.00 204,500.00 SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SIGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					,
SENSATA TECHNOLOGIES BV 300,000.00 293,250.00 SENSATA TECHNOLOGIES BV 200,000.00 204,500.00 SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SENSATA TECHNOLOGIES BV 200,000.00 204,500.00 SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 287,372.49					
SES GLOBAL AMERICAS HLDG 250,000.00 246,548.25 SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRIUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SEVENTY SEVEN OPERATING 250,000.00 87,500.00 SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU LP 100,000.00 103,955.20 SIRUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SHINHAN BANK 400,000.00 392,926.00 SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 100,000.00 583,500.00 SIRUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SIGNODE INDUSTRIAL GROUP 250,000.00 212,500.00 SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SINCLAIR TELEVISION GROU 100,000.00 103,955.20 SIRUS XM RADIO INC 600,000.00 583,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SILGAN HOLDINGS INC 585,000.00 595,237.50 SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SIMON PROPERTY GROUP LP 100,000.00 103,955.20 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRIUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49				-	
SIMON PROPERTY GROUP LP 500,000.00 495,904.00 SIMON PROPERTY GROUP LP 100,000.00 103,955.20 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRIUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SIMON PROPERTY GROUP LP 100,000.00 103,955.20 SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRIUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SINCLAIR TELEVISION GROU 600,000.00 583,500.00 SIRIUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SIRIUS XM RADIO INC 500,000.00 522,500.00 SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49				•	
SOC QUIMICA Y MINERA DE 500,000.00 495,219.00 SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
SOCIALIST REP OF VIETNAM 1,800,000.00 1,968,750.00 SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					*
SOCIALIST REP OF VIETNAM 300,000.00 287,372.49					
	SOCIALIST REP OF VIETNAM			300,000.00	287,372.49

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
STANDARD INDUSTRIES INC			1,662,000.00	1,657,845.00
STATOIL ASA			500,000.00	498,470.00
STEEL DYNAMICS INC			500,000.00	456,250.00
STERIGENICS NORDION HOLD			600,000.00	573,000.00
STRIPS			16,800,000.00	16,341,864.50
STRIPS			6,000,000.00	2,964,719.94
STRIPS			10,000,000.00	5,274,399.90
STRIPS			5,000,000.00	3,948,650.00
STRIPS			23,000,000.00	22,903,630.23
SUBURBAN PROPANE PARTNRS			250,000.00	201,250.00
SUNTORY HOLDINGS LTD			600,000.00	595,843.80
SYNCHRONY FINANCIAL			250,000.00	246,615.50
SYNCHRONY FINANCIAL			100,000.00	98,082.50
T MOBILE USA INC			750,000.00	765,000.00
T MOBILE USA INC			800,000.00	824,000.00
T MOBILE USA INC			300,000.00	311,847.00
TENCENT HOLDINGS LTD			500,000.00	498,050.00
TENCENT HOLDINGS LTD			600,000.00	590,142.00
TENCENT HOLDINGS LTD			200,000.00	195,654.60
TENET HEALTHCARE CORP			250,000.00	230,625.00
TENET HEALTHCARE CORP			250,000.00	230,625.00
TIAA ASSET MGMT FIN LLC			100,000.00	100,199.30
TIME WARNER CABLE INC			200,000.00	209,225.00
TIME WARNER CABLE INC			150,000.00	151,459.65
TIME WARNER CABLE INC			150,000.00	135,546.75
TIME WARNER INC			500,000.00	618,675.50
TOLL BROS FINANCE CORP			1,000,000.00	982,500.00
TRAD + DEV BANK MONGOLIA			300,000.00	287,625.00
TRANSALTA CORP			50,000.00	48,559.70
TRANSCONT GAS PIPE LINE			100,000.00	75,948.00
TRANSDIGM INC			60,000.00	58,650.00
TRANSDIGM INC			48,000.00	49,680.00
TRANSDIGM INC			275,000.00	266,062.50
TRINIDAD + TOBAGO			200,000.00	210,000.00
TSY INFL IX N/B			2,631,450.00	2,322,675.66
TSY INFLIX N/B			10,775,200.00	10,736,517.03
TSY INFLIX N/B			109,019.15	113,839.98
TSY INFLIX N/B			1,924,333.50	1,985,681.25
TSY INFLIX N/B			3,051,961.45	3,622,769.80
TSY INFLIX N/B			1,397,969.60	1,483,161.87
TSY INFLIX N/B			5,499,300.00	
TSY INFLIX N/B			11,334,223.00	5,723,561.45 13,390,364.39
			32,617,800.00	
TSY INFLIX N/B				33,662,548.13
TSY INFLIX N/B			5,430,400.00	6,454,519.14
TSY INFL IX N/B			17,024,816.00	16,963,696.91
TSY INFLIX N/B			5,276,350.00	5,316,766.84
TSY INFL IX N/B			13,660,920.00	13,263,933.66
TSY INFL IX N/B			2,631,450.00	2,322,675.66
TSY INFLIX N/B			12,042,340.00	12,017,894.05
TSY INFLIX N/B			9,308,340.00	9,039,235.89
TSY INFLIX N/B			8,243,280.00	7,914,867.72
TSY INFLIX N/B			17,491,300.00	17,464,013.57

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
UNION PACIFIC CORP			100,000.00	90,316.20
UNION PACIFIC CORP			250,000.00	247,208.25
UNITED MEXICAN STATES			1,200,000.00	1,207,200.00
UNITED MEXICAN STATES			500,000.00	520,625.00
UNITED MEXICAN STATES			1,300,000.00	1,423,500.00
UNITED MEXICAN STATES			750,000.00	683,250.00
UNITED MEXICAN STATES			651,000.00	577,762.50
UNITED MEXICAN STATES			1,550,000.00	1,570,150.00
UNITED MEXICAN STATES			475,000.00	485,687.50
UNITED MEXICAN STATES			500,000.00	555,000.00
UNITED MEXICAN STATES			250,000.00	253,250.00
UNITED RENTALS NORTH AM			950,000.00	921,500.00
UNITED RENTALS NORTH AM			200,000.00	213,740.00
UNITED TECHNOLOGIES CORP			300,000.00	302,111.40
UNITEDHEALTH GROUP INC			200,000.00	202,774.20
UNITEDHEALTH GROUP INC			100,000.00	105,329.00
UNITEDHEALTH GROUP INC			100,000.00	103,811.80
UNITEDHEALTH GROUP INC			100,000.00	103,087.60
UNIV OF TEXAS TX PERMANENT UNI			500,000.00	600,260.00
UNIVISION COMMUNICATIONS			230,000.00	218,500.00
UNIVISION COMMUNICATIONS			750,000.00	766,875.00
UNIVISION COMMUNICATIONS			600,000.00	577,500.00
			200,000.00	204,500.00
US HIGH YIELD BOND INDX CM3Y			508,166.52	5,248,222.37
US TREASURY N/B			100,000.00	98,398.40
US TREASURY N/B			100,000.00	98,273.40
US TREASURY N/B			300,000.00	299,331.90
USG CORP			1,000,000.00	1,015,000.00
USG CORP			500,000.00	556,250.00
VALE OVERSEAS LIMITED			100,000.00	69,904.00
VALE OVERSEAS ENTRED			500,000.00	470,000.00
VALEANT PHARMACEUTICALS			1,000,000.00	991,000.00
VALERO ENERGY CORP			155,000.00	170,772.65
VALLIO ENERGI CONF			100,000.00	95,753.10
VERISK ANALYTICS INC			200,000.00	194,260.40
VERIZON COMMUNICATIONS			250,000.00	255,249.75
VERIZON COMMUNICATIONS			100,000.00	92,225.20
VERIZON COMMUNICATIONS			500,000.00	461,314.50
VERIZON COMMUNICATIONS			479,000.00	
VERIZON COMMUNICATIONS				453,481.75 114,448.88
VERIZON COMMUNICATIONS			125,000.00 200,000.00	,
				200,695.40
VERIZON COMMUNICATIONS VIACOM INC			392,000.00 250,000.00	350,564.42 204,172.75
			,	,
VIRGINIA ELEC + POWER CO			200,000.00	205,706.60
			100,000.00	101,455.90
VISA INC			100,000.00	100,123.60
			100,000.00	113,907.70
			100,000.00	118,983.20
WALT DISNEY COMPANY/THE			150,000.00	150,145.50
			1,100,000.00	1,083,500.00
			200,000.00	201,125.20
			80,000.00	2,100,000.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
WINDSTREAM SERVICES LLC			300,000.00	236,062.50
WINDSTREAM SERVICES LLC			300,000.00	230,250.00
WISCONSIN ELECTRIC POWER			150,000.00	153,390.60
WM WRIGLEY JR CO			250,000.00	252,313.50
ZF NA CAPITAL			1,564,000.00	1,489,710.00
ZIMMER BIOMET HOLDINGS			200,000.00	196,616.00
FIXED INCOME - EXTERNALLY MANAGED FUNDS				
NOMURA HIGH YIELD TR			29616741.38	31,301,608.18
STONE HARBOR HI YIEL			401255.84	34,431,801.75
EATON VANCE HIGH YLD			379696.843	33,689,298.00
GOLDMAN SACHS HI YLD			18965.416	15,044.05

TOTAL FIXED INCOME

938,052,190.73

ALTERNATIVE ASSETS

Individual holdings may include multiple alternative investment vehicles.

PRIVATE EQUITY

ARES IV	24,443,125.00
ARSENAL CAPITAL PARTNERS II LP	36,735,235.95
ARSENAL CAPITAL PARTNERS III	56,203,664.51
BERKSHIRE FUND VIII	74,787,003.74
BERKSHIRE PARTNERS VII	14,916,128.01
BIOLOGICAL DYNAMICS	9,000,000.00
CANAAN VII	1,278,020.90
FOUNTAINVEST FUND II	27,502,040.00
GENSTAR CAPITAL PARTNERS V	64,101,829.81
GENSTAR CAPITAL PARTNERS VI BO	62,765,012.85
JLL V	12,422,040.00
JLL VI	47,003,079.55
MADISON DEARBORN VI	35,257,330.95
MISSION BAY CAPITAL II, LP	975,000.00
ROUND TABLE II	19,626,794.43
SEQUOIA PRIVATE EQUITY FUNDS	134,530,429.46
SG GROWTH PARTNER II LP	48,389,585.64
SG GROWTH PARTNERS I LP	24,793,548.00
SG GROWTH PARTNERS III, L.P.	15,232,825.06
SHAMROCK II	28,397,214.26
SHUTTERSTOCK INC	261,727.62
SYCAMORE PARTNERS II LP	11,101,808.04
SYCAMORE PARTNERS LP	59,840,576.85
THE COLUMN GROUP II, LP	23,711,614.37
THE COLUMN GROUP LP	43,036,995.96
VESTAR VI	20,862,309.00

BLACKSTONE STRAT ALLINACE II 80.083.200.03 BINDGRWATE PURPE ALPHA 66.497.361.36 CADIAN OFSHORE FUND 3892.777.76 CARI MARK STRATCICL OP FUND 3892.777.76 CARI MARK STRATCICL OP FUND 10.413.162.06 DISCOVERY GLOBAL OP 98.865.622.03 ELLOT TINTERNATIONAL 42.122.200.35 FALCON LOGE GLOBAL 40.593.126.03 GLOBAL OP 29.556.593.23 GLOBAL OP TOND 23.256.74.88 HAZELTON FUND LIMITED 73.242.354.88 HAZELTON FUND LIMITED 73.242.354.83 HOUND VARTINES CONSTITUTED 73.242.354.84 JANCHOR PARTINES PAN ASIAN FD 82.256.97.18 MARCATO INTERNATIONAL 83.82.59.27.64 MARCATO INTERNATIONAL 83.82.59.24 NEWBERKY INCALD 77.99.93.44.87 SENATOR GLOBAL OPPORTUNITY 93.19.05.57.77 NEWBERKY INCALD 10.24.23.54.31 VIRING GLOBAL EQUITES III 110.702.79.99.31 VIRING GLOBAL EQUITES III 110.72.79.99.31 VIRING GLOBAL OPPORTUNITY 10.24.31.55.12 VIRING GLOBAL EQUITES III 10.24.31.	Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CADIAN OFSHORE FUND 9.892,707.76 CAMIANARS STATEGIC OP FUND 10.413,452.06 DISCOVERT GLOBAL OPP 98.896,622.03 LILDIT INFERNATIONAL 42,122,003.35 FALCON EDGE GLOBAL 40.691,160.02 COLING FUND IDTO 29.355,593.23 GOLING FUND IDTO 72,242,54.68 HOUND PARTNESS CONCENTRATED 75,257,033.35 HOUND PARTNESS CONCENTRATED 75,257,033.55 HOUND PARTNESS CONCENTRATED 75,507,355.04 JANCHOR PARTNESS CONCENTRATED 75,507,355.04 JANCHOR PARTNESS CONCENTRATED 77,993,248.75 JANCHOR PARTNESS CONCENTRATED 77,993,248.70 JANCHOR PARTNESS CONCENTRATED 79,502,771.38 JANCHOR PARTNESS CONCENTRATED 79,993,248.70 JANCHOR PARTNESS CONCENTRATED 79,993,248.70 JANCHOR PARTNESS CONCENTRATED 79,993,248.70 NEWGESKY KUNCAD 77,993,248.70 NEWGESKY KUNCAD 77,993,248.70 NEWGESKY KUNCAD 77,993,248.70 NEWGESKY KUNCAD 10,24,195.12 YORK CONDOPA DISTRESSED CREDIT 10,0707,7993,91 VORK EUROPORE DISTR	BLACKSTONE STRAT ALLIANCE II			-	89,063,290.03
CARL MARKS STRATEGIC OPP FUND 45,693,25,69 CEVANA CAPTRAL II 10413,162,09 DISCOVERY GLOBAL OPP 98,896,622,03 ELLIOTT INTERNATIONAL 42,122,903,35 ACION EDGE GLOBAL 40,691,1690,21 GAOLING FUND LTD 39,355,593,32 GAOLING FUND LTD 39,355,593,32 GAOLING FUND LTD 32,324,474,88 HAZELTON EUND ELIMITED 72,227,043,43 HOUND PARTINESS CONCENTRATED 76,287,043,43 HOUND PARTINESS CONCENTRATED 32,326,474,88 HACHTON FUND LIMITED 137,282,370,64 MARCATO INTERNATIONAL 81,082,592,31 MARCATO INTERNATIONAL 81,082,592,31 MERWOOD CAPTRAL 91,319,653,27 MARCATO INTERNATIONAL 81,082,592,31 MERWOOD SPUND 134,342,470,95 SUNTOR GLOBAL EQUITES III 10,70,799,33,44,37 VIENG GLOBAL EQUITES III 10,241,951,22 VOR K TOAL REVENY 102,441,951,22 VOR K TOAL REVENY 102,441,951,22 VOR K TOAL REVENY 102,441,951,22 VOR K TOAL REVENY 103,114,29,25 MARCATO INTERNATIONED 16,861,28	BRIDGEWATER PURE ALPHA				64,947,341.34
CEVAN CAPTAL II 10.413,162.06 DISCOPERY GIOBAL OPP 98.866.622.03 DELOCT INTERNATIONAL 42.122.030.35 FALCON EDGE GIOBAL 40.691.169.02 ORLING FUND ITT 93.356.593.33 GIG EUROPEAN DISTRESED 8.325.474.88 HOUND PARTNERS CONCENTRATED 76.287.03.43 HOUND PARTNERS CONCENTRATED 77.590.77.138 ARCATO INTERNATIONAL 19.282.370.64 NEWERS RAPA RUND 77.590.77.138 NEWERS RY KINADID 77.999.324.87 NEWERS RY KINADID 77.999.324.87 NEWERS CONCENTRATED 10.67.07.999.39 VARCATO INTERNATIONAL 10.07.07.999.39 VARCATO INTERNATIONAL 10.67.07.999.39 VARCATO INTERNATIONAL 10.67.07.999.39 VARCATO INTERNATIONAL 10.67.07.999.39 VARCATO INTERNATIONAL 10.07.07.999.39 VARCATO INTERNATIONAL 10.241.951.22 <td>CADIAN OFFSHORE FUND</td> <td></td> <td></td> <td></td> <td>9,892,707.76</td>	CADIAN OFFSHORE FUND				9,892,707.76
DISCOVERY GLOBAL OPP 98,896,522.03 ELLOTT INFERNATIONAL 42,122,03.35 ELLOTT INFERNATIONAL 40,691,169.02 GADLING FUND LID 29,536,593.23 GADLING FUND LID 8,326,474.88 HAZELTON FUND LIMITED 73,242,354.68 HOUND PARTINES 76,282,004.33 HOUND PARTINES 65,370,385.04 HOUND PARTINES 82,326,371.96 KEPOS ALPHA FUND 82,326,371.96 KARWOOD CANTAL 82,326,371.96 KARWOOD CANTAL 81,082,259.24.87 SINATOR GLOBAL OPPORTUNITY 33,116,52.77 TANLOR WOODS FUND 13,65.27.73 SINATOR GLOBAL OPPORTUNITY 33,116,52.77 TANLOR WOODS FUND 14,44,470.09 VIRING GLOBAL EQUITES III 110,702,79.93 VIRING GLOBAL EQUITES III 110,702,79.93 VIRING GLOBAL EQUITES III 110,72,79.93 VIRING GLOBAL EQUITES III 110,741,951.22 YORK EUROPEAN DISTRESSED CREDIT 110,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 110,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 13,311.82,92.55 YORK EUROPEAN DISTRESSED CREDIT 13,351.77 AMERAC ANTAL 13,351.77 AMERAC ANTAL 13,351.77 AMERAC ANTAL 13,351.77 <	CARL MARKS STRATEGIC OPP FUND				45,693,225.69
ELIOT INTERNATIONAL 42,122,030.35 FALCON EDGE GLOBAL 40,651,1650.21 GOLING FUND ITD 29,336,539.33 GIG EUROPEAN DISTRESSED 3,326,474.88 HOUND PARTINES CONCENTRATED 75,223,704.34 HOUND PARTINES CONCENTRATED 76,223,704.34 HOUND PARTINES CONCENTRATED 76,223,704.34 JANCHOR PARTNERS CONCENTRATED 76,223,704.34 JANCHOR PARTNERS CONCENTRATED 73,724,23,706.84 JANCHOR PARTNERS CONCENTRATED 73,724,23,706.84 MARCATO INTERNATIONAL 197,222,3706.40 MARCATO INTERNATIONAL 197,222,3706.40 MARCATO INTERNATIONAL 197,223,216.01 WEWBERN' NINCAD 77,993,312.427 SENATOR GLOBAL OPORTUNITY 93,119,635.27 YAUGN WOOD SENDD 13,43,42,700.95 SAFARI ID 10,707,799.39 WANAKA FUND ITD 11,637,512.341.31 YORK EUROPEAN DISTRESSED CREDIT 11,214,217.95 YORK EUROPEAN DISTRESSED CREDIT 11,216.21.28 YORK EUROPEAN DISTRESSED CREDIT 11,217.21,933.93,95.77 YORK EUROPEAN DISTRESSED CREDIT 11,217.21,933.93,95.77 YORK EUROPEAN DISTRESSED CREDIT 13,311,829.25 </td <td>CEVIAN CAPITAL II</td> <td></td> <td></td> <td></td> <td>10,413,162.06</td>	CEVIAN CAPITAL II				10,413,162.06
FALCOR EPGE GLOBAL 40,691,169.02 GADLING FUND LTD 22,536,593.23 GADLING FUND LIMITED 73,242,354.68 HAZELTON FUND LIMITED 76,282,003.43 HOUND PARTINERS CONCENTRATED 76,282,003.43 HOUND PARTINERS CONCENTRATED 82,825,017.96 JANCHOR PARTNERS CONCENTRATED 82,825,017.96 JANCHOR PARTNERS CONCENTRATED 82,825,017.96 MARCATO INTERNATIONAL 81,025,292.41 JANCHOR PARTNERS FAN AJGIN FD 82,825,017.96 MARCATO INTERNATIONAL 81,025,292.41 NEWBERRY KINCAID 81,025,292.41 NEWBERRY KINCAID 93,115,655.27 TAYLOR WOODS FUND 36,155.27 TAYLOR WOODS FUND 36,252.341.31 VIKING GLOBAL EQUITIES III 110,707.99.324.87 VORK EUROPHAN INSTRESSED CREDIT 101,241.951.22 YORK EUROPHAN INSTRESSED CREDIT 101,241.951.22 YORK EUROPHAN INSTRESSED CREDIT 110,707.99.39.3195.77 AMERICAN ENERGY IND II 1,667,612.83 AMERICAN ENERGY IND II 1,616,261.28 AMERICAN ENERGY IND III 1,917,205.37 TOTAL ENUD II 1,913,311,829.25 MARCATO	DISCOVERY GLOBAL OPP				98,896,622.03
GAQUING FUND ITD 293585291.29 GLG EUROPEAN DISTRESSED 8,326,474.88 HOUND PARTINES CONCENTRATED 76,287,043.34 HOUND PARTINES CONCENTRATED 76,287,043.34 HOUND PARTINES CONCENTRATED 76,287,043.34 HOUND PARTINES CONCENTRATED 76,287,043.34 JANCHOR PARTNERS CONCENTRATED 82,826,917.96 JANCHOR PARTNERS AN SJAN FD 82,826,917.96 MARCATO INTERNATIONAL 81,082,232.44 NARCATO INTERNATIONAL 81,082,232.44 NARCATO INTERNATIONAL 81,082,737.48 NARCATO INTERNATIONAL 81,082,734.81 YALOR WOODS FUND 13,41,470.95 SAFARI LTD 10,67,72.93 YALOR WOODS FUND 13,67,52.341.31 YORK EUROPAN DISTRESSED CREDIT 10,24,170.51 YORK EUROPAN DISTRESSED CREDIT 10,24,170.51 YORK EUROPAN DISTRESSED CREDIT 10,24,195.122 YORK EUROPAN DISTRESSED CREDIT 10,31,420.25 YORK EUROPAN DISTRESSED CREDIT 10,31,31,820.25 YORK EUROPAN DISTRESSED CREDIT 10,31,31,820.25 YORK EUROPAN DISTRESSED CREDIT 1,331,420.25	ELLIOTT INTERNATIONAL				42,122,030.35
GIG EUROPEAN DISTRESSED 8,326,474.88 HAZELTON FUND LIMITED 73,242,354.63 HOUND PARTINERS CONCENTRATED 76,282,043.43 HOUND PARTINERS CONCENTRATED 82,325,917.36 JANCHOR PARTNERS PAN ASIAN FD 82,325,917.36 JANCHOR PARTNERS PAN ASIAN FD 82,325,917.36 JANCHOR PARTNERS PAN ASIAN FD 82,325,917.36 JARSWOOD CAPTAL 19,725,737.38 JARSWOOD CAPTAL 91,325,274.37 NEWBERRY KINCAID 81,082,529.43 NEWBERRY KINCAID 13,432,470.95 SAFARI ITD 36,552,341.31 VIKING GLOBAL EQUITIST III 310,070,799.99 VIKING GLOBAL EQUITIST III 110,702,799.39 VIKING GLOBAL EQUITIST III 110,241,951.22 VORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 VORK EUROPEAN DISTRESSED CREDIT 10,1241,951.22 VORK EUROPEAN DISTRESSED CREDIT 13,311.829.55 SIG PACTUAL 13,311.829.52 VORK EUROPEAN DISTRESSED CREDIT 13,411.29.55 AMERICAN ENERGY INOLI 5,993,195.77 AMERICAN ENERGY INOLI 1,616,52.61.28 AMERICAN ENERGY INOLI 3,574,495.54 CO APT	FALCON EDGE GLOBAL				40,691,169.02
HAZELTON FUND LUMITED 73,242,354.68 HOUND PARTNERS CONCENTRATED 76,287,043.43 HOUND PARTNERS CONCENTRATED 82,262,917.96 KEPOS ALPHA FUND 82,262,917.96 KEPOS ALPHA FUND 37,550,271.33 LAKEWODD CAPITAL 197,282,370.64 MARCATO INTERNATIONAL 81,882,529.24 NEWBERRY KINCAD 77,993,324.87 SENATOR GLOBAL OPPORTUNITY 93,119,653.27 TAYLOR WOODS FUND 134,342,470.95 SAFARI ITD 136,752,341.31 VIKING GLOBAL EQUITIES III 10,70,799.93 WAMAKA FUND LTD 1,887,612.83 YORK TOTAL RETURN 1,887,612.83 YORK TOTAL RETURN 1,887,612.83 YORK TOTAL RETURN 1,817,612.83 YORK TOTAL RETURN 1,615,612.83 MARGAC APITAL 1,311,829.25 STOR ADTAL FUND II 5,993,195.77 AMERAC APITAL 1,311,829.25 BTG PACTUAL RETURN 1,311,829.25 BTG PACTUAL 2,713.196.37 ZO CAPITAL FUND II 5,993,195.77 AMERAC APITAL 3,311,829.25 BTG PACTUAL RETURN 3,571,495.64	GAOLING FUND LTD				29,536,593.23
HOUND PARTNERS CONCENTRATED 76.287.09.43.3 HOUND PARTNERS 55.970.856.04 JANCHOR PARTNERS PAN ASIAN FD 82.826.917.36 JANCHOR PARTNERS PAN ASIAN FD 82.826.917.36 JARCHOR PARTNERS PAN ASIAN FD 82.826.917.36 JARCHOR PARTNERS PAN ASIAN FD 87.950.271.38 JARCHOR PARTNERS PAN ASIAN FD 87.950.271.38 JARCHOR PARTNERS PAN ASIAN FD 93.119.655.271 JARCHOR PARTNERS PAN ASIAN FD 93.119.655.271 SENATOR GLOBAL OPPORTUNITY 93.119.655.271 SENATOR GLOBAL COUNTENT 93.119.655.271 JARCHOR PARTNERS PAN ASIAN FD 86.752.341.31 VIKING GLOBAL EQUITES III 110.702.799.39 VIKING GLOBAL EQUITES III 101.241.951.22 VORK EUROPEAN DISTRESSED CREDIT 101.241.951.22 VORK EUROPEAN DISTRESSED CREDIT 101.241.951.22 VORK EUROPEAN OSTRESSED CREDIT 101.241.951.22 ANARKA APTAL 5.993.195.77 AMERKA CAPTAL 1.311.829.25 BIG PACTUAL 1.313.1829.25 GIG PACTUAL 1.312.829.25 DRUG ROVALTY III 5.953.995.70 EMG FUND II 2.4242.424.42 <td< td=""><td>GLG EUROPEAN DISTRESSED</td><td></td><td></td><td></td><td>8,326,474.88</td></td<>	GLG EUROPEAN DISTRESSED				8,326,474.88
HOUND PARTNERS 5570 (85.0.4) JANCHOR PARTNERS PAN ASIAN FD 82,825,917.96 KEPOS ALPHA FUNDO 197,822,370.64 MARCATO INFERNATIONAL 197,822,370.64 NEWDERRY KINCAD 7999,324.87 SENATOR GLOBAL OPPORTUNITY 93,119,635.27 NEWDERRY KINCAD 36,252,341.31 VIKING GLOBAL CQUITIES III 110,702,799.33 WANAKA FUND LTD 16,87,612.83 YORK RUOPEAN DISTRESSED CREDIT 101,241,951.22 VORK TOTAL RETURN 197,205,401.35 VANAKA FUND LTD 16,87,612.83 YORK TOTAL RETURN 197,205,401.35 VORK TOTAL RETURN 101,241,951.22 VORK TOTAL RETURN 197,205,401.35 VORK TOTAL RETURN 197,205,401.35 VORK TOTAL RETURN 101,241,951.22 VORK TOTAL RETURN 197,205,401.35 VORK TOTAL RETURN 197,405,401.35 VORK TOTAL RETURN	HAZELTON FUND LIMITED				73,242,354.68
JANCORE PARTNERS PAN ASIAN FD 82,252,917.66 KEPOS ALPHA FUND 37,550,271.38 LARWOOD CAPTAL 81,082,529.32 MARCATO INTERNATIONAL 81,082,529.32 KVBERRY KINCADO 77,999,324.87 SENATOR GLOBAL OPPORTUNITY 93,119,635.27 TAYLOR WOODS FUND 134,442,470.95 SAFARI LTD 36,525,314.31 VIKING GLOBAL EQUITES III 110,702,799.93 VORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 102,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 102,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 102,241,951.22 YOR EUROPEAN DISTRESSED CREDIT	HOUND PARTNERS CONCENTRATED				76,287,043.43
KEPOS ALPHA FUND 37,550,271.38 LARK WOOD CAPITAL 197,282,370.64 MARCATO INTERNATIONAL 81,082,529.24 NEWBERRY KINCAD 77,999,324.87 SENATOR GLOBAL OPPORTUNITY 93,119,635.27 SAFARI LTD 134,342,470.95 SAFARI LTD 36,252,341.31 VIKING GLOBAL EQUITES III 110,702,799.33 WANAKA FUND LTD 101,241,951.22 YORK TOTAL RETURN 110,702,799.33 WANAKA FUND LTD 102,421,951.22 YORK TOTAL RETURN 110,702,799.33 WANAKA FUND LTD 102,725,601.35 YORK TOTAL RETURN 110,702,799.33 WANAKA FUND LTD 102,725,601.35 YORK TOTAL RETURN 110,702,799.33 WARMAR AUTAL 110,702,799.33 WARMAR AUTAL 110,702,799.33 WARMAR AUTAL RETURN 110,702,799.33 YORK TOTAL RETURN 110,702,799.33 WARMAR AUTAL RETURN 110,702,799.33 YORK TOTAL RETURN 110,702,799.33 YORK TOTAL RETURN 13,115,02,55 TOTAL RETURN 13,115,02,55 TOTAL RETURN 13,13,163,123	HOUND PARTNERS				55,970,856.04
LAKEWODD CAPITAL 197,282,370.64 MARCATO INTERNATIONAL 81,082,529.24 NEWBERRY KINCAID 77,999.324.87 SENATOR GLOBAL OPPORTUNITY 93,119,635.27 SAFARI LTD 13,342,470.95 SAFARI LTD 13,342,470.95 VAUCR WODDS FUND 36,252,341.31 VIKING GLOBAL EQUITIES III 110,702,799.93 VORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 1,313,182.925 BIT PACTUAL 2,173,163.37 CD CAPITAL FUND II 5,93,93,95,77 RURG ROWALTY III 2,42,454.43	JANCHOR PARTNERS PAN ASIAN FD				82,826,917.96
MARCATO INTERNATIONAL 81,082,529.24 NEWBERNY KINCALO 77,999,324.87 SENATOR GLAD OPPORTUNITY 39,119,653.27 TAYLOR WOODS FUND 134,342,470.95 SAFARI LTD 36,252,341.31 VIKING GLOBAL EQUITIES III 110,702.799.33 WANAKA FUND LTD 1,687,612.83 VORK EUROPEAN DISTRESSED CREDIT 1012,241,951.22 YORK TOTAL RETURN 197,205,401.35 VIKING GLOBAL EQUITIES III 197,205,401.35 VORK EUROPEAN DISTRESSED CREDIT 197,205,401.35 VIKING GLOBAL EQUITIES III 197,205,401.35 VORK EUROPEAN DISTRESSED CREDIT 197,205,401.35 VORK EUROPEAN DISTRESSED CREDIT 197,205,401.35 VORK EUROPEAN DISTRESSED CREDIT 131,18,291.25 SIG PACTUAL 2,173,196.37 CO APITAL FUND II 3,51,495.42 DEG PACTUAL 2,173,196.37 CD APITAL FUND II 3,51,495.42 DRUG ROVALTY III 583,995.67 EMG FUND II 2,4245.48 ENCAP FLATROCK FUND II 2,425.456.148 ENCAP FLATROCK FUND II 1,935,456.67 <	KEPOS ALPHA FUND				37,550,271.38
NEWBERRY KINCAID 77,999,324.87 SENATOR GLOBAL OPPORTUNITY 39,119,635.277 TAVLOR WOODS FUND 134,324,240.95 SAFARI LTD 16,252,341.31 VIKING GLOBAL EQUITIES III 110,702,799,33 WANAKA FUND LTD 1,687,612.83 YORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK FUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK DELEASE REALTY FUND II 5,993,195.77 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERICAN ENERGY WOODFORD 3,511,953.37 OC CAPTIAL FUND II 3,571,954.64 ENCAP FLATROCK FUND II 1,265,773.70 EMG FUND II 1,235,	LAKEWOOD CAPITAL				197,282,370.64
SENATOR GLOBAL OPPORTUNITY 93,119,635.27 TAYLOR WOODS FUND 134,342,470.95 SAFARI LTD 10,702,799.33 WANAKA FUND LTD 110,702,799.33 WANAKA FUND LTD 10,124,195.12.32 YORK UORPEAN DISTRESSED CREDIT 101,241,951.23 YORK TOTAL RETURN 197,205,401.35 WANAKA FUND II 5,993,195.77 AMERRA CAPTAL 1,616,761.28 AMERRA CAPTAL 1,616,761.28 AMERRA CAPTAL 1,311,829.25 FERL ASSETS 1,616,761.28 AMERRA CAPTAL 1,311,829.25 BTO PACTUAL 2,173,196.37 CD CAPITAL FUND II 7,020,003.47 CHAMERES ENERGY II 7,020,003.47 CD CAPITAL FUND II 7,020,003.47 ENCAP FLATROCK FUND II 2,423,455.601.48 ENCAP FLATROCK FUND II 2,423,455.614 ENCAP FLATROCK FUND III 2,423,455.614 ENCAP FLATROCK FUND III 3,935,456.67 ENCAP FLATROCK FUND III 5,571,941.68 EQTI INFASTRENCUTURE FUND III 5,571,941.68 EQTI INFASTRENCUTUR FUND III 3,	MARCATO INTERNATIONAL				81,082,529.24
TAYLOR WOODS FUND 134,342,470.95 SAFARI LTD 36,252,341.31 VIKING GLOBAL EQUITES III 110,702,799.93 WANAKA FUND LTD 1,687,612.83 YORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 VORK TOTAL RETURN 197,240,540.35 AG NET LEASE REALTY FUND II 5,993,195.77 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERICAN ENERGY WOODFORD 1,616,261.28 CHAMBERS ENERGY II 2,173,196.37 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 5,557,79.70 EMG FUND II 15,655,779.70 EMG FUND II 24,545,601.48 ENCAP FLATROCK FUND II 3,344,80.55 ENCAP FLATROCK FUND III 3,344,80.55 ENCAP FLATROCK FUND III 3,344,80.55 ENCAP FLATROCK FUND III 1,333,456.67 ENCAP FLATROCK FUND III 1,322,647.78 FOUNDATION ENERGY FUND III 1,323,467.78	NEWBERRY KINCAID				77,999,324.87
SAFARI LTD 36,252,341.31 VIKING GLOBAL EQUITIES III 110,702,799.93 VANAKA FUND LTD 101,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK TOTAL RETURN 197,205,401.35 Colspan="2">Colspan="2"Colspan="2">Colspan="2"Colspa	SENATOR GLOBAL OPPORTUNITY				93,119,635.27
VIKING GLOBAL EQUITIES III 110,702,799.93 WANAKA FUND LTD 1,687,612.83 VORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK TOTAL RETURN 197,205,401.35 REAL ASSETS AG NET LEASE REALTY FUND II AMERICAN ENERGY WOODFORD 1,616,261.28 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERICAN ENERGY WOODFORD 1,616,261.28 CD CAPITAL 13,311,829.25 BTG PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHABBERS ENERGY II 7,020,003.47 PRUG ROYALTY III 15,655,779.70 EMG FUND II 15,655,779.70 EMG FUND II 2,428,245.48 ENCAP FLATROCK FUND II 3,74,482.05 ENCAP FLATROCK FUND III 1,935,456.67 ENCAP FLATROCK FUND III 5,571,91.16 ENCAP FLATROCK FUND III 5,571,91.16 ENCAP FLATROCK FUND III 1,935,456.67 ENCAP FLATROCK FUND III 5,571,91.16 EQT INFRASTRUCTURE FUND XII 1,935,456.67 ENCAP FLATROCK FUND III 5,571,91.16 EQT INFRASTRUCTURE FUND III 5,923.3	TAYLOR WOODS FUND				134,342,470.95
WANAKA FUND LTD 1,687,612.83 YORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK EUROPEAN DISTRESSED CREDIT 197,205,401.35 REAL ASSETS AG NET LEASE REALTY FUND II 5,939,195.77 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERICAN ENERGY WOODFORD 1,311,829.25 BTG PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 583,995.67 EMG FUND II 583,995.67 EMG FUND II 2,425.601.48 ENCAP FLATROCK FUND II 2,425.66,148 ENCAP FLATROCK FUND III 2,428,245.48 ENCAP FLATROCK FUND III 3,74,482.05 ENCAP FLATROCK FUND III 1,935,456.67 ENREVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 3,204,264.03 GIP FUND I 3,204,264.03 GIP FUND I 3,204,264.03 GIP FUND I 3,204,264.03 GIP FUND III 9,488,66.03.22 JOG FUND V 1,018,196.40	SAFARI LTD				36,252,341.31
YORK EUROPEAN DISTRESSED CREDIT 101,241,951.22 YORK TOTAL RETURN 197,205,401.35 REAL ASSETS	VIKING GLOBAL EQUITIES III				
YORK TOTAL RETURN 197,205,401.35 REAL ASSETS					1,687,612.83
REAL ASSETS AG NET LEASE REALTY FUND II 5,993,195.77 AMERRA CAPITAL 1,616,261.28 AMERRA CAPITAL 13,311,829.25 BTG PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND II 15,655,779.70 EMG FUND II 24,545,601.48 ENCAP FLATROCK FUND III 2,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENCAP FLATROCK FUND III 5,571,941.68 EQT INFRASTRUCTURE FUND III 5,123,334.8 FOUNDATION ENERGY FUND III 5,123,334.8 FOUNDATION ENERGY FUND III 9,428,460.34 IMAGINEA CO INVESTMENT 3,204,264.03 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 3,204,264.03 JOG FUND VI 1,018,196.40 JOG FUND VI 1,018,196.40 <td></td> <td></td> <td></td> <td></td> <td></td>					
AG NET LEASE REALTY FUND II 5,993,195.77 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERRA CAPITAL 13,311,829.25 BG F PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 3,571,495.42 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND II 15,655.797.00 EMG FUND II 24,545.601.48 ENCAP FLATROCK FUND II 24,545.601.48 ENCAP FLATROCK FUND II 24,28,245.48 ENCAP FLATROCK FUND III 24,28,245.48 ENCAP FLATROCK FUND III 1,935,456.67 ENERVEST FUND XIII 5,519.416.68 EQT INFRASTRUCTURE FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 9,428,460.34 GIP FUND I 9,428,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.400 JOG FUND V 1,018,196.401 JOG FUND V 1,018,196.401 JOG FUND V 1,038,481.74 <	YORK TOTAL RETURN				197,205,401.35
AG NET LEASE REALTY FUND II 5,993,195.77 AMERICAN ENERGY WOODFORD 1,616,261.28 AMERRA CAPITAL 13,311,829.25 BG F PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 3,571,495.42 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND II 15,655.797.00 EMG FUND II 24,545.601.48 ENCAP FLATROCK FUND II 24,545.601.48 ENCAP FLATROCK FUND II 24,28,245.48 ENCAP FLATROCK FUND III 24,28,245.48 ENCAP FLATROCK FUND III 1,935,456.67 ENERVEST FUND XIII 5,519.416.68 EQT INFRASTRUCTURE FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 9,428,460.34 GIP FUND I 9,428,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.400 JOG FUND V 1,018,196.401 JOG FUND V 1,018,196.401 JOG FUND V 1,038,481.74 <					
AMERICAN ENERGY WOODFORD 1,61,261.28 AMERRA CAPITAL 13,311,829.25 BTG PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND II 15,655,779.70 EMG FUND II 24,545,601.48 ENCAP FLATROCK FUND III 24,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENREVEST FUND XII 1,935,456.67 ENREVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND III 1,232,647.78 FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,164.04 JOG FUND VI 1,018,164.04 JOG FUND VI 1,018,164.04 JOG FUND VI 1,038,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	REAL ASSETS				
AMERRA CAPITAL 1,3,11,829.25 BTG PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND II 5,655,779.01 EMG FUND III 24,545,601.48 ENCAP FLATROCK FUND III 2,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND III 5,519,243.34 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 3,204,264.03 GIP FUND I 942,102.57 GIP FUND I 942,102.57 GIP FUND I 942,102.57 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND VI 1,018,196.40 JOG FUND VI 1,038,41.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	AG NET LEASE REALTY FUND II				5,993,195.77
BTG PACTUAL 2,173,196.37 CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND I 15,655,779.70 EMG FUND II 15,655,779.70 EMG FUND III 24,545,601.48 ENCAP FLATROCK FUND II 2,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XII 5,517,941.68 EQT INFRASTRUCTURE FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 1,232,647.78 GIP FUND I 942,102.57 GIP FUND I 948,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND VI 1,018,196.40 JOG FUND VI 1,018,481.74 LUXEMBOURG COMPANY<	AMERICAN ENERGY WOODFORD				1,616,261.28
CD CAPITAL FUND II 3,571,495.42 CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND I 15,655,779.70 EMG FUND II 24,545,601.48 ENCAP FLATROCK FUND III 24,243,245.48 ENCAP FLATROCK FUND III 374,482.05 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND VI 1,018,196.400 JOG FUND VI 1,018,496.400 JOG FUND VI 1,018,496.400 JOG FUND VI 1,038,481.7	AMERRA CAPITAL				13,311,829.25
CHAMBERS ENERGY II 7,020,003.47 DRUG ROYALTY III 583,995.67 EMG FUND II 15,655,779.70 EMG FUND III 24,545,601.48 ENCAP FLATROCK FUND III 24,828,245.48 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 3,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 3,204,264.03 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND VI 1,018,196.40 JOG FUND VI 1,098,481.40 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	BTG PACTUAL				2,173,196.37
DRUG ROYALTY III 583,995.67 EMG FUND II 15,655,779.70 EMG FUND III 24,545,601.48 ENCAP FLATROCK FUND III 2,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XII 5,571,941.68 EQT INFRASTRUCTURE FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 3,204,264.03 GIP FUND I 942,102.57 GIP FUND I 9488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	CD CAPITAL FUND II				3,571,495.42
EMG FUND II 15,65,779.70 EMG FUND III 24,545,601.48 ENCAP FLATROCK FUND II 2,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND III 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 3,204,264.03 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 9,488,460.34 JOG FUND VI 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	CHAMBERS ENERGY II				7,020,003.47
EMG FUND III 24,54,601.48 ENCAP FLATROCK FUND II 2,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND II 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 3,204,264.03 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 9,488,460.34 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	DRUG ROYALTY III				583,995.67
ENCAP FLATROCK FUND II 2,428,245.48 ENCAP FLATROCK FUND III 374,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND II 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 942,102.57 GIP FUND I 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	EMG FUND II				15,655,779.70
ENCAP FLATROCK FUND III 74,482.05 ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND II 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND III 3,204,264.03 GIP FUND I 942,102.57 GIP FUND I 942,102.57 GIP FUND II 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	EMG FUND III				24,545,601.48
ENERVEST FUND XII 1,935,456.67 ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND II 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 942,102.57 GIP FUND I 942,102.57 GIP FUND II 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	ENCAP FLATROCK FUND II				2,428,245.48
ENERVEST FUND XIII 5,571,941.68 EQT INFRASTRUCTURE FUND II 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 942,102.57 GIP FUND II 942,102.57 GIP FUND II 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	ENCAP FLATROCK FUND III				374,482.05
EQT INFRASTRUCTURE FUND II 5,192,333.48 FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 942,102.57 GIP FUND II 948,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	ENERVEST FUND XII				
FOUNDATION ENERGY FUND III 1,232,647.78 FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 942,102.57 GIP FUND II 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	ENERVEST FUND XIII				5,571,941.68
FOUNDATION ENERGY FUND IV 3,204,264.03 GIP FUND I 942,102.57 GIP FUND II 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76	EQT INFRASTRUCTURE FUND II				
GIP FUND I 942,102.57 GIP FUND II 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76					1,232,647.78
GIP FUND II 9,488,460.34 IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76					3,204,264.03
IMAGINEA CO INVESTMENT 808,613.22 JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76					
JOG FUND V 1,018,196.40 JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76					
JOG FUND VI 1,098,481.74 LUXEMBOURG COMPANY 5,336.57 MERIT ENERGY PARTNERS B 849,855.76					
LUXEMBOURG COMPANY5,336.57MERIT ENERGY PARTNERS B849,855.76					
MERIT ENERGY PARTNERS B 849,855.76					
	MERIT ENERGY PARTNERS B				849,855.76

Security Name SANKATY MANAGED ACCOUNT LP	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value 5,733,227.30
SFC ENERGY PARTNERS II LP				748,319.20
TRINITAS ADVANTAGED				15,361,065.13
WARBURG PINCUS ENERGY				1,253,696.42
REAL ESTATE				
701 B STREET				9,084,089.14
707 BROADWAY				2,221,932.36
AMB US LOGISTICS FUND				11,519,866.64
BLACKSTONE REAL EST PARTNER VI				6,204,600.35
BLACKSTONE REAL ESTATE PRTN V				36,253,596.28
BLACKSTONE REAL ESTATE VII				8,577,406.48
BROADWAY FRANKLIN LLC				27,220,000.17
BUCHANAN STREET PARTNERS SEPARATE ACCOUNT				8,131,061.44
CERBERUS REAL ESTATE III				17,340,975.93
CIM FUND III LP				5,645,126.43
CIM FUND VIII				8,334,046.58
CIM URBAN REIT LLC				36,460,237.68
CLARION PARTNERS SEPARATE ACCOUNT				42,579,053.94
CORNERSTONE APMNT VENT III LLC				4,768.93
CORNERSTONE PATRIOT FUND				21,840,233.31
CORNERSTONE REAL ESTATE ADVISORS SEPARATE ACCOUNT				66,316,031.45
EMMES ASSET MANAGEMENT SEPARATE ACCOUNT				14,645,028.10
HEITMAN AMERICA REAL ESTATE TR				13,272,143.67
JP MORGAN INVESTMENT MANAGEMENT SEPARATE ACCOUN	NI			6,278,379.76
KSL CAPITAL PARTNERS II				1,993,391.62
KSL CAPITAL PTNRS III LP 211 LION INDUSTRIAL TRUST				4,523,845.94
				26,211,696.61 33,473,770.54
METRO WORKFORCE HOUSING FUND				
PRISA II PRUDENTIAL REAL EST.				1,159,203.00 9,272,993.82
PRISA II PRODENTIAL REAL EST. PRISA LP				9,272,993.82 24,190,937.32
PRUDENTIAL SNR HSING PTNRS III				67,402.34
ROCKPOINT REAL ESTATE FUND III				724,987.38
ROCKPOINT REAL ESTATE IV				5,129,219.13
TA ASSOCIATES REALTY SEPARATE ACCOUNT				8,933,848.07
TRIPACIFIC CAPITAL ADVISORS				8,574,391.28
TRIPACIFIC FUND 2				10,368,750.05
TRIPACIFIC PORT IMPERIAL				11,113,739.87
UC DAVIS HYATT PLACE HOTEL				7,711,938.99
WALTON STREET VI				3,321,731.00
WESTBROOK REAL ESTATE FD VIII				6,362,807.64
WESTBROOK REAL ESTATE FUND IX				7,081,119.16
WESTBROOK REAL ESTATE FUND VII				1,760,694.51
				. ,

TOTAL ALTERNATIVE ASSETS

3,714,329,592.73