

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
VIKING LONG FUND				112,614,045.24
WARD FERRY ASIAN RECONN				61,882,428.64
WASATCH				39,914,734.74
WASATCH FRONTIER EMG				21,564,426.73
WELLINGTON BAY POND INVESTORS				43,674,808.24
WELLINGTON SC VALUE				59,263,250.45
WF ASIAN SMALLER COMP S				48,811,500.00
WF ASIAN SMALLER COMPANIES S3				5,743,980.00

INTERNALLY MANAGED FUNDS

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

ABBAY 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
ABN AMRO BANK NV			200,000.00	199,340.00
ACTAVIS FUNDING SCS			400,000.00	396,196.80
ACTAVIS FUNDING SCS			100,000.00	97,185.70
AFFINIA GROUP INC			400,000.00	407,120.00
AGRICULTURAL BK CHINA/NY			600,000.00	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
AMERICAN TOWER CORP			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
AMKOR TECHNOLOGY INC			300,000.00	297,750.00
AMSURG CORP			550,000.00	544,500.00
ANADARKO PETROLEUM CORP			100,000.00	88,834.40
ANGLO AMERICAN CAPITAL			250,000.00	226,250.00
ANTERO RESOURCES CORP			2,186,000.00	1,748,800.00
ANTERO RESOURCES CORP			700,000.00	532,000.00
ANTHEM INC			250,000.00	249,528.50
ARAB REPUBLIC OF EGYPT			300,000.00	291,450.00
ARAB REPUBLIC OF EGYPT			500,000.00	405,750.00
ARAMARK SERVICES INC			200,000.00	203,750.00
ARCELORMITTAL			600,000.00	549,000.00
ARCELORMITTAL			350,000.00	279,562.50

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
ASHTREAD 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	1,153,856.25
BANK OF AMERICA CORP			100,000.00	103,545.40
BANK OF AMERICA CORP			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
BOSTON PROPERTIES LP			300,000.00	310,777.80
BOSTON PROPERTIES LP			200,000.00	204,094.40
BOYD GAMING CORP			1,300,000.00	1,335,750.00
BOYD GAMING CORP			250,000.00	265,000.00
BRASKEM FINANCE LTD			650,000.00	569,055.50
BRASKEM FINANCE LTD			200,000.00	172,000.00
BRAZIL MINAS SPE			500,000.00	376,250.00
BRITISH TELECOM PLC			250,000.00	269,556.50
BROWN FORMAN CORP			100,000.00	103,417.50
BUCKEYE PARTNERS LP			300,000.00	288,612.90
BURLINGTN NORTH SANTA FE			500,000.00	527,339.00
BURLINGTN NORTH SANTA FE			100,000.00	99,782.70

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
CAIXA ECONOMICA FEDERAL			350,000.00	320,250.00
CALATLANTIC GROUP INC			500,000.00	522,500.00
CALATLANTIC GROUP INC			500,000.00	533,750.00
CALPINE CORP			800,000.00	706,000.00
CALPINE CORP			100,000.00	88,250.00
CANADIAN NATL RAILWAY			500,000.00	556,537.00
CANADIAN PACIFIC RR CO			100,000.00	97,326.80
CAPITAL ONE BANK USA NA			125,000.00	122,322.13
CAPITAL ONE BANK USA NA			250,000.00	247,845.75
CAPITAL ONE FINANCIAL CO			300,000.00	289,990.80
CAPITAL ONE FINANCIAL CO			300,000.00	296,205.30
CARDINAL HEALTH INC			250,000.00	246,942.25
CARDINAL HEALTH INC			200,000.00	202,610.60
CARDINAL HEALTH INC			250,000.00	241,300.75
CATERPILLAR INC			300,000.00	289,713.30
CB SMURFIT STONE			19,000.00	9.50
CBS CORP			200,000.00	194,501.20
CCO HLDGS LLC/CAP CORP			150,000.00	155,812.50
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			750,000.00	744,000.00
CCO SAFARI II LLC			175,000.00	175,286.83
CCO SAFARI II LLC			300,000.00	299,708.10
CEMEX FINANCE LLC			300,000.00	315,750.00
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
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			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
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	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
CITIGROUP INC			550,000.00	555,504.40
CITIGROUP INC			200,000.00	198,675.80
CLEAN HARBORS INC			200,000.00	204,000.00
CLEAN HARBORS INC			300,000.00	303,750.00
CMS ENERGY CORP			600,000.00	640,707.60
CNH INDUSTRIAL CAP LLC			250,000.00	247,500.00
CNH INDUSTRIAL CAPITAL L			350,000.00	338,625.00
CNH INDUSTRIAL CAPITAL L			300,000.00	305,625.00
COCA COLA FEMSA SAB CV			250,000.00	249,636.75
CODELCO INC			3,690,000.00	3,560,628.60
CODELCO INC			1,000,000.00	734,070.00
CODELCO INC			150,000.00	144,162.30
COMCAST CORP			250,000.00	248,382.75

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	210,686.20
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	727,500.00
DANA HOLDING CORP			1,500,000.00	1,488,750.00
DDR CORP			100,000.00	94,362.60
DELPHI AUTOMOTIVE PLC			200,000.00	200,891.60
DELPHI CORP			200,000.00	201,529.60
DENBURY RESOURCES INC			500,000.00	180,000.00
DEUTSCHE BANK AG			600,000.00	551,945.40
DEVON ENERGY CORPORATION			200,000.00	151,580.60
DISCOVER BANK			250,000.00	250,567.25
DISCOVER FINANCIAL SVS			550,000.00	542,166.90
DISCOVERY COMMUNICATIONS			300,000.00	318,963.90
DISH DBS CORP			500,000.00	466,250.00
DOLLAR TREE INC			1,444,000.00	1,494,540.00
DOLLAR TREE INC			308,000.00	318,010.00
DOMINICAN REPUBLIC			2,500,000.00	2,681,250.00
DOMINICAN REPUBLIC			109,297.63	115,445.62
DOMINICAN REPUBLIC			350,000.00	337,750.00
DOMINICAN REPUBLIC			550,000.00	521,125.00
DOMINICAN REPUBLIC			1,600,000.00	1,596,000.00
DOMINICAN REPUBLIC			300,000.00	302,250.00
DOOSAN HEAVY INDUSTRIES			250,000.00	244,560.00
DOW CHEMICAL CO/THE			200,000.00	180,503.80

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
FIBRIA OVERSEAS FINANCE			250,000.00	237,500.00
FIBRIA OVERSEAS FINANCE			500,000.00	475,000.00
FIDELITY NATIONAL INFORM			100,000.00	101,302.70
FIRST DATA CORPORATION			500,000.00	497,500.00
FIRST DATA CORPORATION			260,000.00	272,675.00
FIRST TENNESSEE BANK			250,000.00	248,098.25
FIRST TENNESSEE BANK			73,000.00	73,550.42
FISERV INC			200,000.00	199,710.60
FLORIDA POWER + LIGHT CO			200,000.00	200,364.40
FNMA			1,871,603.50	1,929,225.49
FNMA			2,400,000.00	2,448,469.20
FNMA			228,377.50	237,976.48

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
GOLDMAN SACHS GROUP INC			150,000.00	149,130.30
GOLDMAN SACHS GROUP INC			350,000.00	339,985.10
GOLDMAN SACHS GROUP INC			100,000.00	99,337.70
GOLDMAN SACHS GROUP INC			100,000.00	99,235.70
GOODYEAR TIRE + RUBBER			2,250,000.00	2,365,312.50
GOVERNMENT OF JAMAICA			300,000.00	318,000.00
GOVT OF BERMUDA			500,000.00	515,000.00
GRAPHIC PACKAGING INTL			250,000.00	255,000.00
GRUMA SAB DE CV			300,000.00	305,250.00
GRUPO BIMBO SAB DE CV			500,000.00	482,670.00
GRUPO BIMBO SAB DE CV			500,000.00	514,160.00
GRUPO BIMBO SAB DE CV			200,000.00	204,948.60

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
GRUPO BIMBO SAB DE CV			200,000.00	194,377.60
GRUPO TELEVISIA SAB			100,000.00	98,805.90
GRUPO TELEVISIA 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 HLDG			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 SANPAOLO SPA			250,000.00	245,962.25
INVERSIONES CMPC SA			250,000.00	241,027.75
INVESCO FINANCE PLC			150,000.00	147,876.45
ITC HOLDINGS CORP			100,000.00	98,503.30
IVORY COAST			300,000.00	264,750.00
JAGUAR LAND ROVER AUTOMO			500,000.00	485,000.00
JAGUAR LAND ROVER AUTOMO			200,000.00	201,000.00
JAGUAR LAND ROVER AUTOMO			500,000.00	502,500.00
JAGUAR LAND ROVER AUTOMO			200,000.00	194,000.00
JM SMUCKER CO			200,000.00	198,916.80
JOHNSON (S.C.) + SON INC			100,000.00	104,159.90
JOHNSON CONTROLS INC			100,000.00	96,537.30
JP MORGAN CHASE BANK NA			500,000.00	534,580.00
JPMBB COMMERCIAL MORTGAGE SECU			4,000,000.00	4,035,180.40
JPMORGAN CHASE + CO			24,000.00	22,800.00

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
JPMORGAN CHASE + CO			1,107,000.00	1,112,645.70
JPMORGAN CHASE + CO			500,000.00	500,000.00
JPMORGAN CHASE + CO			550,000.00	587,059.00
JPMORGAN CHASE + CO			500,000.00	498,992.50
JPMORGAN CHASE + CO			250,000.00	248,787.75
JPMORGAN CHASE + CO			550,000.00	566,787.10
JPMORGAN CHASE + CO			100,000.00	100,445.60
KAZAKHSTAN TEMIR ZHOLY			750,000.00	742,500.00
KAZMUNAYGAS NATIONAL CO			1,171,000.00	1,238,332.50
KAZMUNAYGAS NATIONAL CO			1,800,000.00	1,977,750.00
KB HOME			1,000,000.00	986,250.00
KINDER MORGAN ENER PART			200,000.00	140,730.60
KINDER 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			500,000.00	494,500.00
KLX INC			400,000.00	380,000.00
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	104,490.80
KRAFT HEINZ FOODS CO			100,000.00	100,931.00
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			550,000.00	577,500.00
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
LEVEL 3 FINANCING INC			600,000.00	609,000.00
LEVI STRAUSS + CO			1,500,000.00	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
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
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	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
MASTR ADJUSTABLE RATE MORTGAGE	0.12			0.12
MASTR ADJUSTABLE RATE MORTGAGE	0.08			0.06
MCDONALD S CORP			200,000.00	199,835.60
MCDONALD S CORP			100,000.00	100,609.10
MCKESSON CORP			100,000.00	104,768.10
MEDNAX INC			400,000.00	402,000.00
MERCK + CO INC			100,000.00	92,345.00
MERITOR INC			700,000.00	598,500.00
MERITOR INC			400,000.00	368,000.00
METLIFE INC			300,000.00	278,397.30
MGM RESORTS INTL			340,000.00	348,075.00
MGM RESORTS INTL			100,000.00	101,844.00
MIDAMERICAN ENERGY CO			200,000.00	197,838.40
MORGAN STANLEY			500,000.00	535,361.50

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
PENSKE TRUCK LEASING/PTL			100,000.00	98,366.80
PENSKE TRUCK LEASING/PTL			200,000.00	197,993.00
PENTAIR FINANCE SA			100,000.00	96,936.20
PERNOD RICARD SA			750,000.00	777,512.25
PERRIGO CO PLC			150,000.00	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
PERUSAHAAN LISTRIK NEGAR			250,000.00	255,250.00
PERUSAHAAN LISTRIK NEGAR			500,000.00	397,500.00
PETROBRAS GLOBAL FINANCE			500,000.00	370,730.00
PETROLEOS DE VENEZUELA S			2,062,000.00	1,021,102.40
PETROLEOS DE VENEZUELA S			700,000.00	259,175.00
PETROLEOS DE VENEZUELA S			800,000.00	295,000.00
PETROLEOS MEXICANOS			1,000,000.00	865,000.00
PETROLEOS MEXICANOS			500,000.00	376,170.00
PETROLEOS MEXICANOS			1,550,000.00	1,467,075.00
PETROLEOS MEXICANOS			500,000.00	440,000.00
PETROLEOS MEXICANOS			500,000.00	432,250.00
PHILLIPS 66			200,000.00	187,453.40
PINNACLE ENTERTAINMENT			350,000.00	364,437.50
PINNACLE ENTERTAINMENT			450,000.00	469,125.00

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
REPUBLIC OF INDONESIA			1,950,000.00	2,091,375.00
REPUBLIC OF KAZAKHSTAN			1,100,000.00	1,035,375.00
REPUBLIC OF KENYA			200,000.00	175,250.00
REPUBLIC OF KENYA			200,000.00	188,000.00
REPUBLIC OF LATVIA			1,000,000.00	1,044,500.00
REPUBLIC OF LITHUANIA			1,000,000.00	1,148,770.00
REPUBLIC OF LITHUANIA			1,750,000.00	2,071,632.50
REPUBLIC OF NAMIBIA			500,000.00	503,750.00
REPUBLIC OF NIGERIA			200,000.00	175,000.00
REPUBLIC OF PANAMA			500,000.00	662,500.00
REPUBLIC OF PANAMA			1,700,000.00	2,116,500.00
REPUBLIC OF PANAMA			2,342,000.00	2,781,125.00

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
REPUBLIC OF POLAND			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			400,000.00	409,200.00
REPUBLIC OF SERBIA			231,723.16	235,894.18
REPUBLIC OF SERBIA			250,000.00	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
REPUBLICA ORIENT URUGUAY			700,000.00	864,500.00
REPUBLICA ORIENT URUGUAY			300,000.00	233,250.00
REPUBLICA ORIENT URUGUAY			500,000.00	493,125.00
REPUBLICA ORIENT URUGUAY			400,000.00	466,610.00
REPUBLICA ORIENT URUGUAY			500,000.00	508,750.00
REYNOLDS GRP ISS/REYNOLD			1,030,000.00	1,037,725.00
REYNOLDS GRP ISS/REYNOLD			500,000.00	508,595.00
REYNOLDS GRP ISS/REYNOLD			250,000.00	254,300.00
RFCSP STRIP PRINCIPAL			34,100,000.00	31,748,123.00
RITE AID CORP			2,100,000.00	2,173,500.00
RITE AID CORP			500,000.00	523,750.00
ROCHE HOLDING INC			200,000.00	204,693.60

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
ROMANIA			1,550,000.00	1,662,375.00
ROMANIA			250,000.00	291,875.00
ROMANIA			1,350,000.00	1,404,000.00
ROMANIA			1,200,000.00	1,408,800.00
ROPER TECHNOLOGIES INC			175,000.00	174,079.68
ROWAN COMPANIES INC			300,000.00	297,743.70
ROYAL BK SCOTLND GRP PLC			300,000.00	303,946.50
ROYAL BK SCOTLND GRP PLC			300,000.00	322,333.20
ROYAL BK SCOTLND GRP PLC			200,000.00	215,403.00
ROYAL BK SCOTLND GRP PLC			500,000.00	497,907.50
ROYAL BK SCOTLND GRP PLC			350,000.00	354,604.25
ROYAL CARIBBEAN CRUISES			1,550,000.00	1,588,750.00
RSP PERMIAN INC			1,000,000.00	920,000.00
RUSSIAN FEDERATION			864,950.04	1,036,858.86
RUSSIAN FEDERATION			200,000.00	201,300.00
RUSSIAN FEDERATION			1,000,000.00	1,015,000.00
SABINE PASS LIQUEFACTION			500,000.00	435,000.00
SABINE PASS LIQUEFACTION			350,000.00	322,000.00
SABMILLER HOLDINGS INC			150,000.00	152,353.05
SABMILLER HOLDINGS INC			150,000.00	154,272.60
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	171,686.90
SANTANDER ISSUANCES			200,000.00	196,969.60
SANTANDER UK GROUP HLDGS			100,000.00	98,680.70
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			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	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
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
SOUTHERN CAL EDISON			150,000.00	135,848.25
SOUTHERN POWER CO			500,000.00	462,614.50
SPRINT COMMUNICATIONS			200,000.00	154,500.00
SPRINT COMMUNICATIONS			3,000,000.00	2,115,000.00
SPRINT COMMUNICATIONS			200,000.00	196,800.00
SPRINT COMMUNICATIONS			700,000.00	736,750.00
SPRINT COMMUNICATIONS			450,000.00	451,125.00
SPRINT COMMUNICATIONS			1,000,000.00	997,500.00
SPRINT CORP			250,000.00	188,675.00
ST JUDE MEDICAL INC			100,000.00	100,037.80
ST JUDE MEDICAL INC			200,000.00	201,866.00
STANDARD CHARTERED PLC			100,000.00	100,080.70

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 INFL IX N/B			10,775,200.00	10,736,517.03
TSY INFL IX N/B			109,019.15	113,839.98
TSY INFL IX N/B			1,924,333.50	1,985,681.25
TSY INFL IX N/B			3,051,961.45	3,622,769.80
TSY INFL IX N/B			1,397,969.60	1,483,161.87
TSY INFL IX N/B			5,499,300.00	5,723,561.45
TSY INFL IX N/B			11,334,223.00	13,390,364.39
TSY INFL IX N/B			32,617,800.00	33,662,548.13
TSY INFL IX N/B			5,430,400.00	6,454,519.14
TSY INFL IX N/B			17,024,816.00	16,963,696.91
TSY INFL IX 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 INFL IX N/B			12,042,340.00	12,017,894.05
TSY INFL IX N/B			9,308,340.00	9,039,235.89
TSY INFL IX N/B			8,243,280.00	7,914,867.72
TSY INFL IX N/B			17,491,300.00	17,464,013.57
TSY INFL IX N/B			6,902,204.00	6,864,448.94
TSY INFL IX N/B			2,525,050.00	2,209,418.75
TSY INFL IX N/B			8,359,906.20	10,956,660.26
TSY INFL IX N/B			2,587,443.45	3,505,571.88
TSY INFL IX N/B			6,142,345.04	6,994,595.41
TSY INFL IX N/B			3,494,330.28	3,889,608.92
TSY INFL IX N/B			107,172.52	108,931.22
TSY INFL IX N/B			3,657,288.39	3,748,135.43
TSY INFL IX N/B			6,011,350.83	6,965,652.77
TYCO ELECTRONICS GROUP S			100,000.00	99,540.60
UBS COMMERCIAL MORTGAGE TRUST			2,000,000.00	2,044,471.60
UBS GROUP FUNDING			200,000.00	199,792.60

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
UNIVISION COMMUNICATIONS			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
VALEANT PHARMACEUTICALS			500,000.00	470,000.00
VALEANT PHARMACEUTICALS			1,000,000.00	991,000.00
VALERO ENERGY CORP			155,000.00	170,772.65
VENTAS REALTY LP			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	453,481.75
VERIZON COMMUNICATIONS			125,000.00	114,448.88
VERIZON COMMUNICATIONS			200,000.00	200,695.40
VERIZON COMMUNICATIONS			392,000.00	350,564.42
VIACOM INC			250,000.00	204,172.75
VIRGINIA ELEC + POWER CO			200,000.00	205,706.60
VISA INC			100,000.00	101,455.90
VISA INC			100,000.00	100,123.60
WAL MART STORES INC			100,000.00	113,907.70
WAL MART STORES INC			100,000.00	118,983.20
WALT DISNEY COMPANY/THE			150,000.00	150,145.50
WATCO COS LLC/FINANCE CO			1,100,000.00	1,083,500.00
WEC ENERGY GROUP INC			200,000.00	201,125.20
WELLS FARGO + COMPANY			80,000.00	2,100,000.00
WELLS FARGO + COMPANY			341,000.00	378,816.56
WELLS FARGO + COMPANY			100,000.00	100,891.80
WELLTOWER INC			50,000.00	49,955.15
WESTAR ENERGY INC			500,000.00	490,775.00
WESTERN GAS PARTNERS			25,000.00	22,112.88
WESTROCK RKT CO			285,000.00	302,266.73
WHEELS SPV LLC			2,250,000.00	2,253,185.78
WILLIAM CARTER			720,000.00	739,800.00
WILLIAMS COMPANIES INC			300,000.00	178,126.80
WILLIAMS PARTNERS/ACMP			250,000.00	202,666.25
WILLIS NORTH AMERICA INC			400,000.00	420,674.80
WINDSTREAM SERVICES LLC			500,000.00	511,505.00

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
WARBURG X				1,572,708.57
WATER STREET CAPITAL PARTNERS				17,055,386.83
WATER STREET HEALTHCARE III				11,193,167.02
WATER STREET PARTNERS II				36,161,417.08

ABSOLUTE RETURN

AKO FUND LIMITED				107,758,597.88
ASM COPT II				22,051,663.52
BFAM ASIA OPPORTUNITY FUND LTD				23,035,120.02
BIWA FUND LIMITED				85,872,846.50

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
BLACKSTONE STRAT ALLIANCE II				89,063,290.03
BRIDGEWATER PURE ALPHA				64,947,341.34
CADIAN OFFSHORE FUND				9,892,707.76
CARL MARKS STRATEGIC OPP FUND				45,693,225.69
CEVIAN CAPITAL II				10,413,162.06
DISCOVERY GLOBAL OPP				98,896,622.03
ELLIOTT INTERNATIONAL				42,122,030.35
FALCON EDGE GLOBAL				40,691,169.02
GAOLING FUND LTD				29,536,593.23
GLG EUROPEAN DISTRESSED				8,326,474.88
HAZELTON FUND LIMITED				73,242,354.68
HOUND PARTNERS CONCENTRATED				76,287,043.43
HOUND PARTNERS				55,970,856.04
JANCHOR PARTNERS PAN ASIAN FD				82,826,917.96
KEPOS ALPHA FUND				37,550,271.38
LAKEWOOD CAPITAL				197,282,370.64
MARCATO INTERNATIONAL				81,082,529.24
NEWBERRY KINCAID				77,999,324.87
SENATOR GLOBAL OPPORTUNITY				93,119,635.27
TAYLOR WOODS FUND				134,342,470.95
SAFARI LTD				36,252,341.31
VIKING GLOBAL EQUITIES III				110,702,799.93
WANAKA FUND LTD				1,687,612.83
YORK EUROPEAN DISTRESSED CREDIT				101,241,951.22
YORK TOTAL RETURN				197,205,401.35

REAL ASSETS

AG NET LEASE REALTY FUND II				5,993,195.77
AMERICAN ENERGY WOODFORD				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 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 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				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
MERIT ENERGY PARTNERS G				1,228,114.26
MERIT ENERGY PARTNERS H				1,470,979.81
MOLPUS SEVEN STATES TIMBERLAND				10,778,634.06
NGP FUND X				7,330,553.51
ORBIMED ROYALTIES FUND I				8,031,674.88
ORION RESOURCES FUND I				3,122,339.83
ORION RESOURCES FUND I A				3,026,397.18
PINE BROOK RESOURCES				6,339,601.76
RED KITE MINE FINANCE FUND I				13,097,188.23
RIDGEWOOD ENERGY FUND II				7,020,463.13
RMS FOREST GROWTH CHINA LP				2,658,444.07
RMS OPPORTUNITY FUND I				6,349,725.99

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Market Value
SANKATY MANAGED ACCOUNT LP				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 ACCOUNT				6,278,379.76
KSL CAPITAL PARTNERS II				1,993,391.62
KSL CAPITAL PTNRS III LP 211				4,523,845.94
LION INDUSTRIAL TRUST				26,211,696.61
LIONSTONE SEPARATE ACCOUNT				33,473,770.54
METRO WORKFORCE HOUSING FUND				1,159,203.00
PRISA II PRUDENTIAL REAL EST.				9,272,993.82
PRISA LP				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

TOTAL SECURITIES 8,327,893,429.52

CASH & CASH EQUIVALENTS 417,602,112.88

ACCOUNTS RECEIVABLE & ACCRUED INCOME 15,638,273.06

ACCOUNTS PAYABLE (4,350,016.50)

TOTAL NET ASSETS 8,756,783,798.97